

## Pitman Probability Solutions Manual

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### **Probability Pitman Solutions**

Pitman's book takes a step-by-step approach that builds on prior sections so you don't jump into topics like expectation and distributions without adequate preparation. Unlike Casella and Berger, Pitman's book has a well-organized appendix so you can check other sections of the book for more background when needed.

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Solution to Problem 1.8. Let  $p_i$  be the probability of winning against the opponent played in the  $i$ th turn. Then, you will win the tournament if you win against the 2nd player (probability  $p_2$ ) and also you win against at least one of the two other players [probability  $p_1 + (1 - p_1)p_3 = p_1 + p_3 - p_1p_3$ ]. Thus, the probability of winning the ...

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