Definition

Probability Notation	Symbols used to denote the probability of certain events.

$P(A)$	The probability of event A happening.
$P(\sim A)$ or $P(A')$	The probability of event A not happening.
$P(A \cup B)$	The probability of events A and B happening.
$P(A \cap B)$	The probability of events A or B happening.
$P(A \mid B)$	The probability of event A, given B.

Mathematical Taxonomy Probability Mathematical Statistics S

Richard O. Duda,Peter E. Hart,David G. Stork

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