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However, since the mathematical properties of probability given in Section 1.3 are consistent with either of these interpretations, the subsequent mathematical development does not depend upon which approach is used. The primary purpose of having a mathematical theory of statistics is to provide mathematical models for random experiments.

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Sample Space - the set of all possible outcomes of a random phenomenon
Event - any set of outcomes of interest
Probability of an event - the relative frequency of this set of outcomes over an infinite number of trials
 $\Pr(A)$ is the probability of event A. An Introduction to Basic Statistics and Probability p. 4/40.

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