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A Modern Introduction to Probability and Statistics: Understanding Why and How (Springer Texts in Statistics) Kindle Edition by F.M. Dekking (Author), C. Kraaikamp (Author), H.P. Lopuhaä (Author), L.E. Meester (Author) & 1 more Format: Kindle Edition

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@inproceedings{Dekking2007AMI, title={A Modern Introduction to Probability and Statistics: Understanding Why and How}, author={Michel Dekking}, year={2007} } Michel Dekking
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So the probability to win a prize the first time you play is p . The probability to win a prize the first time you play is p . Clearly M has a geometric

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distribution, with parameter $p = p_1 p_2 + p_1 (1-p_2) + (1-p_1) p_2$. 4.12 The "probability that your friend wins" is equal to. $p + p(1-p)^2 + p(1-p)^4 + \dots = p \cdot 1.1 - (1-p)^2 = 1.2 - p$.

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Law of large numbers - Wikipedia

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