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In probability theory, a probability density function (PDF), or density of a continuous random variable, is a function whose value at any given sample (or point) in the sample space (the set of possible values taken by the random variable) can be interpreted as providing a relative likelihood that the value of the random variable would equal that sample.

[Stochastic process - Wikipedia](#)

Some of us will need to know some probability someday, and here it is. Alternative references are Shiryaev, Probability (Springer, so cheaper and easier to get, but very Russian) and Billingsley, Probability and measure (by a UC emeritus). Functional analysis Conway, A course in functional analysis

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