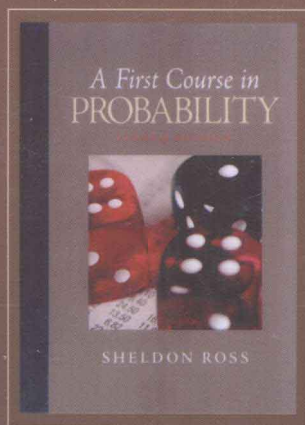


A First Course in Probability

概率论基础教程

(英文版·第8版)

[美] Sheldon M. Ross 著



人民邮电出版社
POSTS & TELECOM PRESS

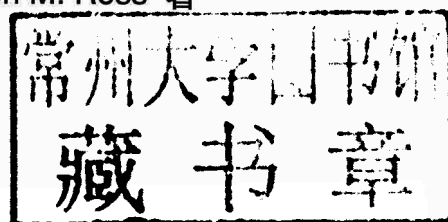
TURING 图灵原版数学·统计学系列

A First Course in Probability

概率论基础教程

(英文版·第8版)

[美] Sheldon M. Ross 著



人民邮电出版社
北京

图书在版编目 (CIP) 数据

概率论基础教程: 第8版: 英文/ (美)罗斯 (Ross, S. M.)
著. —北京: 人民邮电出版社, 2009.7 (2010.2 重印)
(图灵原版数学·统计学系列)
ISBN 978-7-115-20954-2

I. 概… II. 罗… III. 概率论—教材—英文 IV. O211

中国版本图书馆CIP数据核字 (2009) 第088999号

内 容 提 要

本书是世界各国高校广泛采用的概率论教材, 通过大量的例子讲述了概率论的基础知识, 主要内容有组合分析、概率论公理化、条件概率和独立性、离散和连续型随机变量、随机变量的联合分布、期望的性质、极限定理等. 本书附有大量的练习, 分为习题、理论习题和自检习题三大类, 其中自检习题部分还给出全部解答.

本书适用于大专院校数学、统计、工程和相关专业 (包括计算科学、生物、社会科学和管理科学) 的学生阅读, 也可供各学科专业科技人员参考.

图灵原版数学·统计学系列

概率论基础教程(英文版·第8版)

-
- ◆ 著 [美] Sheldon M. Ross
 - 责任编辑 明永玲
 - ◆ 人民邮电出版社出版发行 北京市崇文区夕照寺街14号
 - 邮编 100061 电子函件 315@ptpress.com.cn
 - 网址 <http://www.ptpress.com.cn>
 - 北京隆昌伟业印刷有限公司印刷
 - ◆ 开本: 700 × 1000 1/16
 - 印张: 34
 - 字数: 648 千字 2009年7月第1版
 - 印数: 2 501—3 500 册 2010年2月北京第2次印刷

著作权合同登记号 图字: 01-2009-3150号

ISBN 978-7-115-20954-2/O1

定价: 69.00元

读者服务热线: (010) 51095186 印装质量热线: (010) 67129223

反盗版热线: (010) 67171154

版 权 声 明

Original edition, entitled *A First Course in Probability, Eighth Edition*, 978-0-13-603313-4 by Sheldon Ross, published by Pearson Education, Inc., publishing as Prentice Hall, Copyright © 2010, 2006, 2002, 1998, 1994, 1988, 1984, 1976.

All rights reserved. No part of this book may be reproduced or transmitted in any form or by any means, electronic or mechanical, including photocopying, recording or by any information storage retrieval system, without permission from Pearson Education, Inc.

China edition published by PEARSON EDUCATION ASIA LTD. and POSTS & TELECOM PRESS Copyright © 2009.

This edition is manufactured in the People's Republic of China, and is authorized for sale only in People's Republic of China excluding Hong Kong, Macao and Taiwan.

本书影印版由Pearson Education Asia Ltd. 授权人民邮电出版社独家出版。未经出版者书面许可，不得以任何方式复制或抄袭本书内容。

仅限在中华人民共和国（不包括香港、澳门特别行政区和台湾地区）销售发行。

本书封面贴有Pearson Education（培生教育出版集团）激光防伪标签，无标签者不得销售。

版权所有，侵权必究。

For Rebecca

前 言

法国著名数学家和天文学家拉普拉斯侯爵（人称“法国的牛顿”）曾经说过：“我们发现概率论其实就是将常识问题归结为计算，它使我们能够精确地评价凭某种直观感受到的、往往又不能解释清楚的见解……值得注意的是，概率论这门起源于机会游戏的科学，早就应该成为人类知识中最重要的组成部分……生活中那些最重要的问题绝大部分恰恰是概率论问题。”尽管许多人认为，这位对概率论的发展作出过重大贡献的著名侯爵说话有点过头，然而今日，概率论已经成为几乎所有的科学工作者、工程师、医务人员、法律工作者以及企业家们手中的基本工具，这是一个不争的事实。事实上，现代人们不再问“是这样么？”而是问“这件事发生的概率有多大？”

本书试图成为概率论的入门书。读者对象是数学、统计、工程和其他专业（包括计算机科学、生物学、社会科学和管理科学）的学生。他们的先修知识只是初等微积分。本书试图介绍概率论的数学理论，同时通过大量例子说明这门学科的广泛的应用。

第1章介绍了组合分析的基本原理，它是计算概率的最有效的工具。

第2章介绍了概率论的公理体系，并且指出如何应用这些公理进行概率计算。

第3章讨论概率论中极为重要的概念，即事件的条件概率和事件间的独立性。通过一系列例子说明，当部分信息可利用时，条件概率就会发挥它的作用；即使在这部分信息时，条件概率也可以使概率的计算变得容易、可行。利用“条件”计算概率这一极为重要的技巧还将出现在第7章，在那里我们用它来计算期望。

在第4~6章，我们引进随机变量的概念。第4章讨论离散随机变量，第5章讨论连续随机变量，而将随机变量的联合分布放在第6章。在第4章和第5章中讨论了随机变量的期望和方差，并且对许多常见的随机变量，求出了相应的期望和方差。

第7章讨论了期望值和它的一些重要的性质。书中引入了许多例子，解释如何利用随机变量和的期望等于随机变量期望的和这一重要规律来计算随机变量的期望，本章中还有几节介绍条件期望（包括它在预测方面的应用）和矩母函数等。最后一节介绍了多元正态分布，同时给出了来自正态总体的样本均值和样本方差的联合分布的简单证明。

第8章介绍了概率论主要的理论结果. 特别地, 我们证明了强大数定律和中心极限定理. 关于强大数定律的证明, 我们假定随机变量具有有限的四阶矩. 在这种假定之下, 证明十分简单. 在中心极限定理的证明中, 我们假定了莱维连续性定理成立. 在本章中, 我们还介绍了若干概率不等式, 如马尔可夫不等式、切比雪夫不等式和切尔诺夫界. 在最后一节, 我们给出用随机变量的相应概率去近似独立伯努利随机变量和的相关概率的误差界.

第9章介绍了一些附加主题, 如马尔可夫链、泊松过程以及信息编码理论初步. 第10章介绍了统计模拟.

新版变化

第8版将教材内容进一步扩充与调整, 加入了很多新的习题和例子. 内容的选取不仅要适合学生的兴趣, 还要有助于学生建立概率直觉. 为此, 第1章例5d讨论了淘汰赛, 第7章的例4k和例5i是多个赌徒破产问题的例子.

新版最主要的变化是随机变量和的期望等于随机变量期望的和这一重要规律, 在第4章首次出现 (而不是旧版的第7章). 第4章还针对概率实验的样本空间有限时这一特殊情况, 给出了这一规律的新的且初等的证明.

6.3节介绍独立随机变量和, 还有一些变化出现在这一节. 6.3.1节是新增的一节, 推导独立且具有相同均匀分布的随机变量和的分布, 并用所得到的结果证明了, 具有 $(0, 1)$ 上均匀分布的独立随机变量, 和大于1的那些随机变量的平均个数是 e . 6.3.5节也是新增的一节, 推导具有独立几何分布但均值不同的随机变量和的分布.

致谢

Hossein Hamedani仔细审阅了本书, 对此我深表感谢. 同时我还要感谢下列人员对于这一版的改进提出宝贵的建议: Amir Ardestani (德黑兰理工大学), Joe Blitzstein (哈佛大学), Peter Nuesch (洛桑大学), Joseph Mitchell (纽约州立大学石溪分校), Alan Chambless (精算师), Robert Kriner, Israel David (本古里安大学), T. Lim (乔治·梅森大学), Wei Chen (罗格斯大学), D. Monrad (伊利诺伊大学), W. Rosenberger (乔治·梅森大学), E. Ionides (密歇根大学), J. Corvino (拉法叶学院), T. Seppalainen (威斯康星大学).

最后, 我要感谢很多对本书各个版本给出十分有价值的意见的人们. 其中, 对第8版的改进给出意见的人, 在其名字前面加了星号.

K. B. Athreya (爱荷华州立大学)

- Richard Bass (康涅狄格大学)
- Robert Bauer (伊利诺伊大学厄巴纳-尚佩恩分校)
- Phillip Beckwith (密歇根科技大学)
- Arthur Benjamin (哈维姆德学院)
- Geoffrey Berresford (长岛大学)
- Baidurya Bhattacharya (特拉华大学)
- Howard Bird (圣克劳德州立大学)
- Shahar Boneh (丹佛城市州立学院)
- Jean Cadet (纽约州立大学石溪分校)
- Steven Chiappari (圣克拉拉大学)
- Nicolas Christou (加州大学洛杉矶分校)
- James Clay (亚利桑那大学图森分校)
- Francis Conlan (圣克拉拉大学)
- * Justin Corvino (拉法叶学院)
- Jay DeVore (圣路易斯-奥比斯波的加州技术大学)
- Scott Emerson (华盛顿大学)
- Thomas R. Fischer (德州农机大学)
- Anant Godbole (密歇根科技大学)
- Zakkhula Govindarajulu (肯塔基大学)
- Richard Groeneveld (爱荷华州立大学)
- Mike Hardy (麻省理工学院)
- Bernard Harris (威斯康星大学)
- Larry Harris (肯塔基大学)
- David Heath (康奈尔大学)
- Stephen Herschkorn (罗格斯大学)
- Julia L.Higle (亚利桑那大学)
- Mark Huber (杜克大学)
- * Edward Ionides (密歇根大学)
- Anastasia Ivanova (北卡罗来纳大学)
- Hamid Jafarkhani (加州大学厄文分校)
- Chuanshu Ji (北卡罗来纳大学 Chapel Hill分校)
- Robert Keener (密歇根大学)
- Fred Leysieffer (佛罗里达州立大学)
- Thomas Liggett (加州大学洛杉矶分校)

- Helmut Mayer (佐治亚大学)
Bill McCormick (佐治亚大学)
Ian McKeague (佛罗里达州立大学)
R. Miller (斯坦福大学)
* Ditlev Monrad (伊利诺伊大学)
Robb J. Muirhead (密歇根大学)
Joe Naus (罗格斯大学)
Nhu Nguyen (新墨西哥州立大学)
Ellen O'Brien (乔治·梅森大学)
N.U. Prabhu (康奈尔大学)
Kathryn Prewitt (亚利桑那州立大学)
Jim Propp (威斯康星大学)
* William F. Rosenberger (乔治·梅森大学)
Myra Samuels (普度大学)
I. R. Savage (耶鲁大学)
Art Schwartz (密歇根大学安阿伯分校)
Therese Shelton (西南大学)
Malcolm Sherman (纽约州立大学奥尔巴尼分校)
Murad Taqqu (波士顿大学)
Eli Upfal (布朗大学)
Ed Wheeler (田纳西大学)
Allen Webster (布拉德利大学)

S. R.
smross@usc.edu

Contents

1	Combinatorial Analysis	1
1.1	Introduction	1
1.2	The Basic Principle of Counting	1
1.3	Permutations	3
1.4	Combinations	5
1.5	Multinomial Coefficients	9
1.6	The Number of Integer Solutions of Equations	12
	Summary	15
	Problems	16
	Theoretical Exercises	18
	Self-Test Problems and Exercises	20
2	Axioms of Probability	22
2.1	Introduction	22
2.2	Sample Space and Events	22
2.3	Axioms of Probability	26
2.4	Some Simple Propositions	29
2.5	Sample Spaces Having Equally Likely Outcomes	33
2.6	Probability as a Continuous Set Function	44
2.7	Probability as a Measure of Belief	48
	Summary	49
	Problems	50
	Theoretical Exercises	54
	Self-Test Problems and Exercises	56
3	Conditional Probability and Independence	58
3.1	Introduction	58
3.2	Conditional Probabilities	58
3.3	Bayes's Formula	65
3.4	Independent Events	79
3.5	$P(\cdot F)$ Is a Probability	93
	Summary	101
	Problems	102
	Theoretical Exercises	110
	Self-Test Problems and Exercises	114
4	Random Variables	117
4.1	Random Variables	117
4.2	Discrete Random Variables	123
4.3	Expected Value	125
4.4	Expectation of a Function of a Random Variable	128
4.5	Variance	132
4.6	The Bernoulli and Binomial Random Variables	134
	4.6.1 Properties of Binomial Random Variables	139
	4.6.2 Computing the Binomial Distribution Function	142

2 Contents

4.7	The Poisson Random Variable	143
4.7.1	Computing the Poisson Distribution Function	154
4.8	Other Discrete Probability Distributions	155
4.8.1	The Geometric Random Variable	155
4.8.2	The Negative Binomial Random Variable	157
4.8.3	The Hypergeometric Random Variable	160
4.8.4	The Zeta (or Zipf) Distribution	163
4.9	Expected Value of Sums of Random Variables	164
4.10	Properties of the Cumulative Distribution Function	168
	Summary	170
	Problems	172
	Theoretical Exercises	179
	Self-Test Problems and Exercises	183
5	Continuous Random Variables	186
5.1	Introduction	186
5.2	Expectation and Variance of Continuous Random Variables	190
5.3	The Uniform Random Variable	194
5.4	Normal Random Variables	198
5.4.1	The Normal Approximation to the Binomial Distribution	204
5.5	Exponential Random Variables	208
5.5.1	Hazard Rate Functions	212
5.6	Other Continuous Distributions	215
5.6.1	The Gamma Distribution	215
5.6.2	The Weibull Distribution	216
5.6.3	The Cauchy Distribution	217
5.6.4	The Beta Distribution	218
5.7	The Distribution of a Function of a Random Variable	219
	Summary	222
	Problems	224
	Theoretical Exercises	227
	Self-Test Problems and Exercises	229
6	Jointly Distributed Random Variables	232
6.1	Joint Distribution Functions	232
6.2	Independent Random Variables	240
6.3	Sums of Independent Random Variables	252
6.3.1	Identically Distributed Uniform Random Variables	252
6.3.2	Gamma Random Variables	254
6.3.3	Normal Random Variables	256
6.3.4	Poisson and Binomial Random Variables	259
6.3.5	Geometric Random Variables	260
6.4	Conditional Distributions: Discrete Case	263
6.5	Conditional Distributions: Continuous Case	266
6.6	Order Statistics	270
6.7	Joint Probability Distribution of Functions of Random Variables	274
6.8	Exchangeable Random Variables	282
	Summary	285
	Problems	287
	Theoretical Exercises	291
	Self-Test Problems and Exercises	293

7	Properties of Expectation	297
7.1	Introduction	297
7.2	Expectation of Sums of Random Variables	298
7.2.1	Obtaining Bounds from Expectations via the Probabilistic Method	311
7.2.2	The Maximum–Minimums Identity	313
7.3	Moments of the Number of Events that Occur	315
7.4	Covariance, Variance of Sums, and Correlations	322
7.5	Conditional Expectation	331
7.5.1	Definitions	331
7.5.2	Computing Expectations by Conditioning	333
7.5.3	Computing Probabilities by Conditioning	344
7.5.4	Conditional Variance	347
7.6	Conditional Expectation and Prediction	349
7.7	Moment Generating Functions	354
7.7.1	Joint Moment Generating Functions	363
7.8	Additional Properties of Normal Random Variables	365
7.8.1	The Multivariate Normal Distribution	365
7.8.2	The Joint Distribution of the Sample Mean and Sample Variance	367
7.9	General Definition of Expectation	369
	Summary	370
	Problems	373
	Theoretical Exercises	380
	Self-Test Problems and Exercises	384
8	Limit Theorems	388
8.1	Introduction	388
8.2	Chebyshev's Inequality and the Weak Law of Large Numbers	388
8.3	The Central Limit Theorem	391
8.4	The Strong Law of Large Numbers	400
8.5	Other Inequalities	403
8.6	Bounding the Error Probability When Approximating a Sum of Independent Bernoulli Random Variables by a Poisson Random Variable	410
	Summary	412
	Problems	412
	Theoretical Exercises	414
	Self-Test Problems and Exercises	415
9	Additional Topics in Probability	417
9.1	The Poisson Process	417
9.2	Markov Chains	419
9.3	Surprise, Uncertainty, and Entropy	425
9.4	Coding Theory and Entropy	428
	Summary	434
	Problems and Theoretical Exercises	435
	Self-Test Problems and Exercises	436
	References	436

4 Contents

10 Simulation	438
10.1 Introduction	438
10.2 General Techniques for Simulating Continuous Random Variables . .	440
10.2.1 The Inverse Transformation Method	441
10.2.2 The Rejection Method	442
10.3 Simulating from Discrete Distributions	447
10.4 Variance Reduction Techniques	449
10.4.1 Use of Antithetic Variables	450
10.4.2 Variance Reduction by Conditioning	451
10.4.3 Control Variates	452
Summary	453
Problems	453
Self-Test Problems and Exercises	455
Reference	455
 Answers to Selected Problems	 457
 Solutions to Self-Test Problems and Exercises	 461
 Index	 521

Combinatorial Analysis

-
- 1.1 INTRODUCTION
 - 1.2 THE BASIC PRINCIPLE OF COUNTING
 - 1.3 PERMUTATIONS
 - 1.4 COMBINATIONS
 - 1.5 MULTINOMIAL COEFFICIENTS
 - 1.6 THE NUMBER OF INTEGER SOLUTIONS OF EQUATIONS
-

1.1 INTRODUCTION

Here is a typical problem of interest involving probability: A communication system is to consist of n seemingly identical antennas that are to be lined up in a linear order. The resulting system will then be able to receive all incoming signals—and will be called *functional*—as long as no two consecutive antennas are defective. If it turns out that exactly m of the n antennas are defective, what is the probability that the resulting system will be functional? For instance, in the special case where $n = 4$ and $m = 2$, there are 6 possible system configurations, namely,

0	1	1	0
0	1	0	1
1	0	1	0
0	0	1	1
1	0	0	1
1	1	0	0

where 1 means that the antenna is working and 0 that it is defective. Because the resulting system will be functional in the first 3 arrangements and not functional in the remaining 3, it seems reasonable to take $\frac{3}{6} = \frac{1}{2}$ as the desired probability. In the case of general n and m , we could compute the probability that the system is functional in a similar fashion. That is, we could count the number of configurations that result in the system's being functional and then divide by the total number of all possible configurations.

From the preceding discussion, we see that it would be useful to have an effective method for counting the number of ways that things can occur. In fact, many problems in probability theory can be solved simply by counting the number of different ways that a certain event can occur. The mathematical theory of counting is formally known as *combinatorial analysis*.

1.2 THE BASIC PRINCIPLE OF COUNTING

The basic principle of counting will be fundamental to all our work. Loosely put, it states that if one experiment can result in any of m possible outcomes and if another experiment can result in any of n possible outcomes, then there are mn possible outcomes of the two experiments.

The basic principle of counting

Suppose that two experiments are to be performed. Then if experiment 1 can result in any one of m possible outcomes and if, for each outcome of experiment 1, there are n possible outcomes of experiment 2, then together there are mn possible outcomes of the two experiments.

Proof of the Basic Principle: The basic principle may be proven by enumerating all the possible outcomes of the two experiments; that is,

$$\begin{array}{c} (1, 1), (1, 2), \dots, (1, n) \\ (2, 1), (2, 2), \dots, (2, n) \\ \vdots \\ (m, 1), (m, 2), \dots, (m, n) \end{array}$$

where we say that the outcome is (i, j) if experiment 1 results in its i th possible outcome and experiment 2 then results in its j th possible outcome. Hence, the set of possible outcomes consists of m rows, each containing n elements. This proves the result.

EXAMPLE 2a

A small community consists of 10 women, each of whom has 3 children. If one woman and one of her children are to be chosen as mother and child of the year, how many different choices are possible?

Solution. By regarding the choice of the woman as the outcome of the first experiment and the subsequent choice of one of her children as the outcome of the second experiment, we see from the basic principle that there are $10 \times 3 = 30$ possible choices. ■

When there are more than two experiments to be performed, the basic principle can be generalized.

The generalized basic principle of counting

If r experiments that are to be performed are such that the first one may result in any of n_1 possible outcomes; and if, for each of these n_1 possible outcomes, there are n_2 possible outcomes of the second experiment; and if, for each of the possible outcomes of the first two experiments, there are n_3 possible outcomes of the third experiment; and if ..., then there is a total of $n_1 \cdot n_2 \cdots n_r$ possible outcomes of the r experiments.

EXAMPLE 2b

A college planning committee consists of 3 freshmen, 4 sophomores, 5 juniors, and 2 seniors. A subcommittee of 4, consisting of 1 person from each class, is to be chosen. How many different subcommittees are possible?

Solution. We may regard the choice of a subcommittee as the combined outcome of the four separate experiments of choosing a single representative from each of the classes. It then follows from the generalized version of the basic principle that there are $3 \times 4 \times 5 \times 2 = 120$ possible subcommittees. ■

EXAMPLE 2c

How many different 7-place license plates are possible if the first 3 places are to be occupied by letters and the final 4 by numbers?

Solution. By the generalized version of the basic principle, the answer is $26 \cdot 26 \cdot 26 \cdot 10 \cdot 10 \cdot 10 \cdot 10 = 175,760,000$. ■

EXAMPLE 2d

How many functions defined on n points are possible if each functional value is either 0 or 1?

Solution. Let the points be $1, 2, \dots, n$. Since $f(i)$ must be either 0 or 1 for each $i = 1, 2, \dots, n$, it follows that there are 2^n possible functions. ■

EXAMPLE 2e

In Example 2c, how many license plates would be possible if repetition among letters or numbers were prohibited?

Solution. In this case, there would be $26 \cdot 25 \cdot 24 \cdot 10 \cdot 9 \cdot 8 \cdot 7 = 78,624,000$ possible license plates. ■

1.3 PERMUTATIONS

How many different ordered arrangements of the letters a , b , and c are possible? By direct enumeration we see that there are 6, namely, abc , acb , bac , bca , cab , and cba . Each arrangement is known as a *permutation*. Thus, there are 6 possible permutations of a set of 3 objects. This result could also have been obtained from the basic principle, since the first object in the permutation can be any of the 3, the second object in the permutation can then be chosen from any of the remaining 2, and the third object in the permutation is then the remaining 1. Thus, there are $3 \cdot 2 \cdot 1 = 6$ possible permutations.

Suppose now that we have n objects. Reasoning similar to that we have just used for the 3 letters then shows that there are

$$n(n - 1)(n - 2) \cdots 3 \cdot 2 \cdot 1 = n!$$

different permutations of the n objects.

EXAMPLE 3a

How many different batting orders are possible for a baseball team consisting of 9 players?

Solution. There are $9! = 362,880$ possible batting orders. ■

EXAMPLE 3b

A class in probability theory consists of 6 men and 4 women. An examination is given, and the students are ranked according to their performance. Assume that no two students obtain the same score.

- (a) How many different rankings are possible?
 (b) If the men are ranked just among themselves and the women just among themselves, how many different rankings are possible?

Solution. (a) Because each ranking corresponds to a particular ordered arrangement of the 10 people, the answer to this part is $10! = 3,628,800$.

(b) Since there are $6!$ possible rankings of the men among themselves and $4!$ possible rankings of the women among themselves, it follows from the basic principle that there are $(6!)(4!) = (720)(24) = 17,280$ possible rankings in this case. ■

EXAMPLE 3c

Ms. Jones has 10 books that she is going to put on her bookshelf. Of these, 4 are mathematics books, 3 are chemistry books, 2 are history books, and 1 is a language book. Ms. Jones wants to arrange her books so that all the books dealing with the same subject are together on the shelf. How many different arrangements are possible?

Solution. There are $4! 3! 2! 1!$ arrangements such that the mathematics books are first in line, then the chemistry books, then the history books, and then the language book. Similarly, for each possible ordering of the subjects, there are $4! 3! 2! 1!$ possible arrangements. Hence, as there are $4!$ possible orderings of the subjects, the desired answer is $4! 4! 3! 2! 1! = 6912$. ■

We shall now determine the number of permutations of a set of n objects when certain of the objects are indistinguishable from each other. To set this situation straight in our minds, consider the following example.

EXAMPLE 3d

How many different letter arrangements can be formed from the letters *PEPPER*?

Solution. We first note that there are $6!$ permutations of the letters $P_1E_1P_2P_3E_2R$ when the $3P$'s and the $2E$'s are distinguished from each other. However, consider any one of these permutations—for instance, $P_1P_2E_1P_3E_2R$. If we now permute the P 's among themselves and the E 's among themselves, then the resultant arrangement would still be of the form *PPEPER*. That is, all $3! 2!$ permutations

$$\begin{array}{ll} P_1P_2E_1P_3E_2R & P_1P_2E_2P_3E_1R \\ P_1P_3E_1P_2E_2R & P_1P_3E_2P_2E_1R \\ P_2P_1E_1P_3E_2R & P_2P_1E_2P_3E_1R \\ P_2P_3E_1P_1E_2R & P_2P_3E_2P_1E_1R \\ P_3P_1E_1P_2E_2R & P_3P_1E_2P_2E_1R \\ P_3P_2E_1P_1E_2R & P_3P_2E_2P_1E_1R \end{array}$$

are of the form *PPEPER*. Hence, there are $6!/(3! 2!) = 60$ possible letter arrangements of the letters *PEPPER*. ■