

Elementary Probability Theory

- Basic properties:
 - $\Pr: 2^\Omega \rightarrow [0,1]$
 - $\Pr(\Omega) = 1$
 - For disjoint events: $\Pr(\cup A_i) = \sum_i \Pr(A_i)$
- [axiomatic definition of probability: take the above three conditions as axioms]
- Immediate consequences:
 - $\Pr(\emptyset) = 0$, $\Pr(A) = 1 - \Pr(\bar{A})$, $A \subset B \Rightarrow \Pr(A) \leq \Pr(B)$
 - $\sum_{a \in \Omega} \Pr(a) = 1$

Elementary Probability Theory

Larry Rabinowitz



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