

# Basic Probability

- Envision an experiment for which the result is unknown. The collection of all possible outcomes is called the *sample space*. A set of outcomes, or subset of the sample space, is called an *event*.
- A *probability space* is a three-tuple  $(\Omega, \mathfrak{F}, \text{Pr})$  where  $\Omega$  is a sample space,  $\mathfrak{F}$  is a collection of events from the sample space and  $\text{Pr}$  is a probability law that assigns a number to each event in  $\mathfrak{F}$ . For any events  $A$  and  $B$ ,  $\text{Pr}$  must satisfy:
  - $\text{Pr}(\Omega) = 1$
  - $\text{Pr}(A) \geq 0$
  - $\text{Pr}(A^C) = 1 - \text{Pr}(A)$
  - $\text{Pr}(A \cup B) = \text{Pr}(A) + \text{Pr}(B)$ , if  $A \cap B = \emptyset$ .
- If  $A$  and  $B$  are events in  $\mathfrak{F}$  with  $\text{Pr}(B) \neq 0$ , the *conditional probability of A given B* is
$$\text{Pr}(A|B) = \frac{\text{Pr}(A \cap B)}{\text{Pr}(B)}$$

# Probability And Stochastic Processes

**Padhraic Smyth**



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