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background in
measure theory can
skip Sections 1.4, 1.5,
and 1.7, which were
previously part of the
appendix. 1.1

Probability Spaces

Here and throughout
the book, terms being
de?ned are set in
boldface. We begin
with the most basic
quantity. A probability

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space is a triple
(Ω, \mathcal{F}, P) where Ω is a
set of "outcomes," \mathcal{F}
is a set of "events ...

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Example 1.1.1.

Discrete probability

spaces. Let Ω = a

countable set, i.e.,

finite or countably

infinite. Let \mathcal{F} = the set

of all subsets of Ω . Let

$P(A) = \sum_{\omega \in A} p(\omega)$

where $p(\omega) \geq 0$ and $\sum_{\omega \in \Omega} p(\omega) = 1$.

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