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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 defined are set in boldface. We begin with the most basic quantity. A probability space is a triple  $(\Omega, \mathcal{F}, P)$  where  $\Omega$  is a set of "outcomes,"  $\mathcal{F}$  is a set of "events ...

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Example 1.1.1. Discrete probability spaces. Let  $\Omega =$  a countable set, i.e., finite or countably infinite. Let  $\mathcal{F} =$  the set of all subsets of  $\Omega$ . Let  $P(A) = \sum_{\omega \in A} p(\omega)$  where  $p(\omega) \geq 0$  and  $\sum_{\omega \in \Omega} p(\omega) = 1$  A...

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