

Finite probability space

set Ω (sample space)

function $P: \Omega \rightarrow \mathbb{R}^+$ (probability distribution)

$$\sum_{x \in \Omega} P(x) = 1$$

elements of Ω are called atomic events

subsets of Ω are called events

probability of an event A is

$$P(A) = \sum_{x \in A} P(x)$$

Finite Probability

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