

Lecture 2

Introduction to probability & stats I

- Basic notation:

- Probability density function : $h(x)$
- Cumulative density function : $H(x)$

- Probability of " x " within an interval " dx " is given by " $h(x) dx$ ".

- May drop the " dx " when referring to "probability of measuring x is $p(x)$ " and assume it is implicit.

* Kolmogorov Axioms :-

- Given an event A , we can assign a prob. to that event $p(A)$, called "probability of A ".

- This $p(A)$ must satisfy three Kolmogorov axioms :

① $p(A) \geq 0$ for each/all A .