Study Notes

$\begin{array}{c} An\ Introduction\ of\ Probability\ Theory\ and\ Its \\ Applications \end{array}$

Jianyu Zhou

October 28, 2014

1 The Sample Space

1.1 The Empirical Background

Events Events are the results of experiments or obervations. The events should be distinguished between compound(decomposable) and simple(indecomposable) events. A compound event is an aggregate of certain simple events.

Sample points Sample points are just the simple events. Every indecomposable result of the (idealized) experiment is represented by one, and only one, sample point.

Sample Space Sample space is the aggregate of all sample points.

2 Examples

Notes

1. All intuitive background problems are abstractly equivalent to the scheme of placing r balls into n cells, in the sense that the outcomes differ only in their verbal description.

There are some examples listed on P10.

2.