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Probability is the measure of the likelihood that an event will occur. See glossary of probability and statistics. Probability quantifies as a number between 0 and 1, where, loosely speaking, 0 indicates impossibility and 1 indicates certainty. The higher the probability of an event, the more likely it is that the event will occur.

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### **pr probability Book for probability MathOverflow**

Rick Durrett's book "Probability: Theory and Examples" is a very readable introduction to measure-theoretic probability, and has plenty of examples and exercises. This is the second text that I learned probability theory out of, and I thought it was quite good (I used Breiman first, and didn't enjoy it very much).

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