

## Lecture 1: Probability Review

Dr. Kevin Tang

Handout 2

### Related Reading

Bertsekas and Tsitsiklis Chapters 1, 2, and 3

### About the Course

See handout 1

### Probabilistic Models

- Sample Spaces and Events
- Three Axioms: Nonnegativity, Additivity and Normalization
- Basic Properties of Probabilistic Laws

### Key Concepts

- Random Variables
- PMFs and PDFs
- Conditioning.
- Numerical Characteristics