

# Phil/LPS 31 Introduction to Inductive Logic

## Lecture 11

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# Topics

- ▶ Recap of Kolmogorov Axioms
- ▶ Probability Spaces
- ▶ Calculating Probabilities Using the Axioms (or Rules)
- ▶ Deriving Other Rules of Probability Theory

## Recap of Kolmogorov Axioms

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- ▶ A probability function is a **normalized, non-negative and additive real-valued** set function defined on a field.

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- ▶ Because of how often probability functions defined on a field show up, and also due to historical reasons, mathematicians have a special name for the field  $\mathcal{F}$  **together** with the probability function defined on it. It is called a **probability space**.

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- ▶ The sets  $A \in \mathcal{F}$  in probability spaces are called, you guessed it, **chance events** or simply just **events**. We shall denote events with the letters  $E$  or  $F$ , with or without numerical subscripts.

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- ▶ But, even in the infinite case, we will still take the additive sum (by Axiom 3) and normalize (by Axiom 1) using integration.

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Rule 5  $P(E^c) = 1 - P(E)$

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Rule 3 If  $E \cap F = \emptyset$ , then  $P(E \cup F) = P(E) + P(F)$  (Special Disjunction Rule)

- ▶ We now add the following “derived” rules of probability theory. (Note that in the following rules whenever we write  $E^c$  we shall mean  $(E^c \cap S)$ .)

Rule 4  $P(E \cup E^c) = 1$

Rule 5  $P(E^c) = 1 - P(E)$

Rule 6  $P(\emptyset) = 0$

## Using the axioms to calculate $P(E)$

- ▶ We are now in the position to “derive” other rules of probability functions that we can use in actual calculations.
- ▶ Let us label, for future reference, the three Kolmogorov axioms for probability spaces as:

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- ▶ See **Homework 6** for the derivation of more rules.