Ω
$\mathcal{F}$
P
Ω
$\xi_k \Omega$
$\Omega =$
$\{\xi\} =$
$\{\xi_k | k =$
$1, \ldots, n\}$
A
$\mathcal{F}$
σ
$\Omega \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}$
$A \overline{A} \in$
$\mathcal{F}$
$A_n \in$
$\mathcal{F}$
$\bigcap_{n=1}^{\infty} \in$
$\mathcal{F}$
$\xi_1 =$
$\{\}$
$\xi_2 =$
$\{\}$
$\Omega =$
$\{\xi_1, \xi_2\}$
$\Omega =$
$\{1, 2, \ldots, 10\}$
$A =$
$\{6\} =$
$\{6\}$
$B =$
$\{\} =$
$\{2, 4, 6, 8, 10\}$
$\overline{B} =$
$\{\} C =$
$\{5\} =$
$\{1, 2, 3, 4, 5\}$
$A, B, C \subset$
Ω
$\emptyset \quad \Omega$
$\mathcal{F} P(A) P(\Omega, \mathcal{F}) P(A) A$
$P(A) \geq$
0
$P(\Omega) =$
1
$A_1, A_2, ..., A_n (A_i \cap$
$A_j =$
$\emptyset, i \neq$
$j) P(A_1 \cup$
$A_2 \cup$
$\cdots \cup$
$A_n) =$
$P(A_1) +$
$P(A_2) +$
$\cdots +$
$P(A_n)$
$\mathcal{F}$
$A \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}, B \in$
$\mathcal{F}$
$A \cup$
$B \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}, B \in$
$\mathcal{F}$
$A \cap$
$B \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}, B \in$
$\mathcal{F}$
$A -$
$B \in$
$\mathcal{F}$
$\mathcal{F} A \in$
$\mathcal{F} \overline{A} \in$
$\mathcal{F} A \cup$
$A =$
$\Omega \in$
$\mathcal{F}$
$\Omega \in$
$\mathcal{F}$
$A \in$
$\mathcal{F}, B \in$
$\mathcal{F}$