

ALMOST SURE EVENTS

Why

We discuss negligible sets in the langauge of probability theory. 1

Definition

Let $(\Omega, \mathcal{A}, \mathbf{P})$ be a probability space. An event $A \in \mathcal{A}$ happens almost surely (or almost certainly or almost always) if $\mathbf{P}(A) = 1$ (equivalent, if $\mathbf{P}(\Omega - A) = 0$. Conversely, an event $B \subset \Omega$ happens almost never if $\mathbf{P}(B) = 0$.

¹Future editions may modify this explanation.

