



**Definition**

A *probability distribution* is a function  $p : \Omega \rightarrow \mathbf{R}$  on a finite set  $\Omega$  such that  $p$  is a nonnegative function satisfying  $\sum_{\omega \in \Omega} p(\omega) = 1$ .<sup>1</sup>

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<sup>1</sup>Future editions are likely to deprecate this sheet. See [Outcome Probabilities](#).



