

## PROBABILITY DISTRIBUTIONS

## Definition

A probability distribution is a function  $p:\Omega\to \mathbf{R}$  on a finite set p is a nonnegative function satisfying  $\sum_{\omega\in\Omega}p(\omega)=1.^1$ 

 $<sup>^1\</sup>mathrm{Future}$  editions are likely to deprecate this sheet. See  $\mathsf{Outcome}$  Probabilities.

