



### Why

We discuss negligible sets in the language of probability measures.

### 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  $\mathbf{P}(A) = 1$  (equivalently, if  $\mathbf{P}(\Omega - A) = 0$ ). Conversely, an event  $B \subset \Omega$  happens *almost never* if  $\mathbf{P}(B) = 0$ .



