[@wasserman_all_2003]

Probability is a mathematical language for quantifying uncertainty 3

The **sample space** Ω is the set of possible outcomes of an experiment. ... Subsets of Ω are called **Events** 3

We will assign a real number $Pr(A)$ to every event A, called the **probability** of A. 5

There are many interpretations of $P(A)$. The common interpretations are frequencies and degrees of belief. 6

The difference in interpretation will not matter much until we deal with statistical inference. There the differing interpretations lead to two schools of inference: the frequentists and Bayesian schools. 6