Preamble

Prelude to a theory of chance



It is remarkable that this science, which originated in the consideration of games of chance, should become the most important object of human knowledge ... The most important questions of life are, for the most part, really only problems of probability.

— Pierre-Simon, Marquis de Laplace, Théorie Analytique des Probabilités, 1812.

Probability is the most important concept in modern science, especially as nobody has the slightest notion what it means. — *Bertrand Russell*, 1929.

The purpose of this monograph is to give an axiomatic foundation for the theory of probability. The author set himself the task of putting in their natural place, among the general notions of modern mathematics, the basic concepts of probability theory — concepts which until recently were considered to be quite peculiar ... It should be emphasised that these new problems arose, of necessity from some perfectly concrete physical problems.

— Andrei Kolmogorov, Foundations of Probability, 1933.