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measure theory can skip

Sections 1.4, 1.5, and 1.7,

which were previously

part of the appendix. 1.1

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and throughout the book,

terms being defined are

set in boldface. We begin

with the most basic

quantity. A probability

space is a triple (Ω, \mathcal{F}, P)

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spaces. Let $\Omega =$ a

countable set, i.e., finite

or countably infinite. Let \mathcal{F}

$=$ the set of all subsets of

Ω . Let $P(A) = \sum_{\omega \in A} p(\omega)$

where $p(\omega) \geq 0$ and $\sum_{\omega \in \Omega} p(\omega) = 1$

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