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Fundamentals of Probability

Fundamentals of probability. This is an introduction to the main concepts of probability theory. Each lecture contains detailed proofs and derivations of all the main results, as well as solved exercises. Zero-probability events. Events having zero probability, almost sure events, almost sure properties. Probability.

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Definition of probability. probability refers to an event; probability is a number. By elaborating on these two facts, we will give an (almost entirely) rigorous definition of probability. To this end, we will introduce the concept of event in the next section.

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