

Stochastic Processes

Chapter 1 Introduction to Probability Theory

0. Reading:

- Ross Chap 1 (main reading)
- Rosenthal Chap 1 (a discussion on why we need measure theory, and the existence of a nonmeasurable set)
- Shreve §1.1 (a deeper discussion on σ -algebra and countable additivity)

1. Formal definition of probability space (Ω, \mathcal{F}, P)

• **Definition:**

The set of all possible outcomes of an experiment is called the **sample space** and is denoted by Ω . An outcome (sample point) is denoted by $\omega \in \Omega$.

• **Definition:**

A collection \mathcal{F} of subsets of Ω is called a **σ -field** (σ -algebra, filtration) if it satisfies the following conditions:

- (a) $\emptyset \in \mathcal{F}$;
- (b) if $A_1, A_2, \dots \in \mathcal{F}$, then $\bigcup_{i=1}^{\infty} A_i \in \mathcal{F}$;
- (c) if $A \in \mathcal{F}$, then $A^c \in \mathcal{F}$.

• **Definition:**

A **probability measure** P on (Ω, \mathcal{F}) is a function $P: \mathcal{F} \rightarrow [0, 1]$ satisfying

- (a) $0 \leq P(A) \leq 1$;
- (b) $P(\Omega) = 1$;
- (c) if A_1, A_2, \dots is a collection of disjoint (mutually exclusive) members of \mathcal{F} , in that $A_i \cap A_j = \emptyset$ for all pairs i, j satisfying $i \neq j$, then

$$P\left(\bigcup_{i=1}^{\infty} A_i\right) = \sum_{i=1}^{\infty} P(A_i).$$

• **Discussion:**

- (a) Why not “finitely additive” but “countably additive”?
- (b) What’s wrong with “uncountably additive”?
- (c) What is a “measure”? What is an event? What does “measurable” mean?

Introduction To Stochastic Processes Lecture Notes

SA Adler



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