

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

Marco Casella



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Table of Contents Introduction To Stochastic Processes Lecture Notes

1. Understanding the eBook Introduction To Stochastic Processes Lecture Notes
 - The Rise of Digital Reading Introduction To Stochastic Processes Lecture Notes
 - Advantages of eBooks Over Traditional Books
2. Identifying Introduction To Stochastic Processes Lecture Notes
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Introduction To Stochastic Processes Lecture Notes
 - User-Friendly Interface
4. Exploring eBook Recommendations from Introduction To Stochastic Processes Lecture Notes
 - Personalized Recommendations
 - Introduction To Stochastic Processes Lecture Notes User Reviews and Ratings
 - Introduction To Stochastic Processes Lecture Notes and Bestseller Lists
5. Accessing Introduction To Stochastic Processes Lecture Notes Free and Paid eBooks

- Introduction To Stochastic Processes Lecture Notes Public Domain eBooks
 - Introduction To Stochastic Processes Lecture Notes eBook Subscription Services
 - Introduction To Stochastic Processes Lecture Notes Budget-Friendly Options
6. Navigating Introduction To Stochastic Processes Lecture Notes eBook Formats
 - ePub, PDF, MOBI, and More
 - Introduction To Stochastic Processes Lecture Notes Compatibility with Devices
 - Introduction To Stochastic Processes Lecture Notes Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Introduction To Stochastic Processes Lecture Notes
 - Highlighting and Note-Taking Introduction To Stochastic Processes Lecture Notes
 - Interactive Elements Introduction To Stochastic Processes Lecture Notes
 8. Staying Engaged with Introduction To Stochastic Processes Lecture Notes
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Introduction To Stochastic Processes Lecture Notes
 9. Balancing eBooks and Physical Books Introduction To Stochastic Processes Lecture Notes
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Introduction To Stochastic Processes Lecture Notes
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Introduction To Stochastic Processes Lecture Notes
 - Setting Reading Goals Introduction To Stochastic Processes Lecture Notes
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Introduction To Stochastic Processes Lecture Notes
 - Fact-Checking eBook Content of Introduction To Stochastic Processes Lecture Notes
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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