

# 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  $\sigma$ -algebra and countable additivity)

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

• **Definition:**

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

• **Definition:**

A collection  $\mathcal{F}$  of subsets of  $\Omega$  is called a  **$\sigma$ -field** ( $\sigma$ -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  $(\Omega, \mathcal{F})$  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

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## **Introduction To Stochastic Processes Lecture Notes:**

## Embracing the Melody of Phrase: An Mental Symphony within **Introduction To Stochastic Processes Lecture Notes**

In some sort of used by screens and the ceaseless chatter of immediate interaction, the melodic elegance and emotional symphony created by the written term frequently fade into the backdrop, eclipsed by the constant noise and disruptions that permeate our lives. However, set within the pages of **Introduction To Stochastic Processes Lecture Notes** a charming fictional value filled with fresh thoughts, lies an immersive symphony waiting to be embraced. Crafted by an elegant musician of language, that captivating masterpiece conducts viewers on a psychological journey, well unraveling the concealed melodies and profound affect resonating within each cautiously crafted phrase. Within the depths with this poignant evaluation, we can examine the book is main harmonies, analyze their enthralling writing type, and submit ourselves to the profound resonance that echoes in the depths of readers souls.

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