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<http://www.stats.uwo.ca/faculty/kulperger/Stat9914/S9914.htm>

$X \sim ??$

$$P(X \in [a, b]) \approx 0$$

$$P(X \in (a, b]) \approx 0$$

$$(X+Y) \quad g(X, Y)$$

$$P(X \in \mathbb{R}) = 1$$

Measure

$$(\Omega, \mathcal{F}, P)$$

$$\Omega =$$

$$\mathcal{F} = ? \text{ events}$$

Toss 1 coin

$$\Omega_1 = \{0, 1\}$$

$\mathcal{F}_1 = \text{power set}$

$$\Omega_2 = \{0, 1\}^2 = \{0, 1\} \times \{0, 1\}$$

$$= \{(0, 0), (0, 1), (1, 0), (1, 1)\}$$

$$= \{00, 01, 10, 11\}$$

$$\{0\}$$

$$\begin{array}{c} \in \{00, 01, 10, 11\} \\ \{00, 11\} \end{array}$$

X $\mathbb{R}$ valued .

$$\Omega = \mathbb{R}$$

$$\mathbb{F} = ?$$