Reading Note 1B
Aug 27, 2015

Probability Model
Textbook chapter 2.1 has a very good introduction to the probability model. Take a look at Example 2.1, which includes a number of experiments. In Example 2.2, you will see the sample spaces corresponding to these experiments. Note that sample space can be discrete, continuous, or high-dimensions. Also read Example 2.3, which contains many examples of events for Example 2.1.

For those of who like picture, you can check Bertsekas and Tsitsikis's book chapter 1.2. There are a few very good pictures illustrating the ideas of experiments, sample space, and probability law.

Set Theory
The bottom line in studying Set Theory is that you can understand Examples 2.4, 2.5 and 2.7 without much trouble. If you have any difficulty, talk to me or the TA. Example 2.6 is a proof example. I wouldn’t require you to do this kind of proof in this class, but you are advised to take a look to have a feeling of what they are about.