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Three examples that will be important in what follows are: Example 1.2.3 (Uniform distribution on (0,1)) f (x) = 1 for x ? (0,1) and 0 otherwise. Distribution function: ? ? ?0 x ? 0 F (x) = x 0 ? x ? 1 ? ? 1 x>1 Example 1.2.4 (Exponential distribution with rate ?) f (x) = ?e??x for x ? 0 and 0 otherwise.

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background in measure theory can skip Sections 1.4, 1.5, and 1.7, which were previously part of the appendix. 1.1 Probability Spaces Here and throughout the book, terms being de?ned are set in boldface. We begin with the most basic quantity. A probability space is a triple (?,F,P) where ? is a set of "outcomes," F is a set of "events ...

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