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Axiomatic approach to probability pdf

Part of a series on theoretical statisticsthe probability of intuitive space elementary space juvenile variable event variable measure of complementary probability common probability of marginal probability of conditional independence of the Law of Total Independence of the Total Probability Act of the Bayes' Theory of Inequality Vin Tree Diagram Vte Kolmorov Axioms is the basis of probability theory presented by André Kolmogorov in 1933. [1] These axioms remain central and have direct contributions to mathematics, physical sciences and real-world probability situations. [2] An alternative approach to an American system of probability, by some paezins, is given by Cox's theory. [3] Axioms can summarize assumptions regarding the setting of axioms as follows: allowing (Ω, F, P) to be a measuring space with P (E) {\displaystyle P(E)} as it is the probability of certain events E, and P (Ω) {\displaystyle P (Omega)} = 1. Then (Ω, F, P) is a space probability, with a sample space Ω, an F space event and the probability of measuring P.[1] the probability of an event occurring is a real non-adverse number: P (E) ∈ R, P (E) ≥ 0 ∀ e ∈ F {\3 display style P)&E in \r} {R} {R} {R} {E} It follows that P (E) (E) is always limited, in contrast to a more general measurement theory. Theories that define the negative probability of relaxation the first axiom. Intuitive II see also: Unitary (physics) this is a unit-based assumption: that the probability that at least one of the primary events in the entire sample space will occur is 1 P (Ω) = 1. {\displaystyle P(\Omega)=1.} The third axiom is the assumption of σ-additivity: any countable sequence of disjointed groups (synonymous with exclusive events of both parties) E 1, E 2, ... {\displaystyle E_{1},E_{2},/ldots} P (⋃ i = 1 ∞ E i) = ∑ i = 1 ∞ P (E i). {\displaystyle P\left(\bigcup _{i=1}^{\infty}E_{i}\right)=\sum _{i=1}^{\infty }P(E_{i}).} Some authors consider just limited added probability spaces, in which case one only needs algebra from groups, rather than algebra σ. [4] quasi-distributions in the third relaxation general. The consequences of Kolmugorov's axioms, one can conclude other useful rules for studying the possibilities. [5][6][7] Of these rules is a very insightful procedure that demonstrates the power of the third axiom, and its interaction with the two remaining axioms. Four of the immediate natural results and their proofs are shown below: stability if A ⊆ B and then P (A) ≤ P (B). {\displaystyle\\quad {\text{if}\quad A\subseteq B\text {}}\quad P/leq P (B)} If A is a subset of, or equals B, then the probability of A is less than, or equals the Probability B. Proof of monotony[5] in order to verify the monotony property, we put E 1 = {\displaystyle E_{1} = A} and E 2 = B \ A {displaystyle E_{2} = B\setminus A} B {\displaystyle A\subseteq B} وE i = ∅ {\displaystyle E_{i}=\varnothing } 3 ≤ بالنسبة {\displaystyle i\geq 3} . فمن السهل أن نرى أن مجموعات E i {\displaystyle E_{i}} هي زوج {\displaystyle disjoint وE 1 ∪ E 2 ∪ ⋯ = B {\displaystyle E_{1}\cup E_{2} \\ كوب \\ cdots = B} . ومن ثم نحصل من البديهية الثالثة على آن P (A) + P (أ \ ب) + ∑ i = 3 ∞ P (E i) = P (B) . {\displaystyle P(A)+P(B\setminus A)+\sum _{i=3}^{\infty }P(E_{i})=P(B).} إلى يتلاقى أنه وبما ، السالبة غير الأرقام من هذه المعادلة هو سلسلة الأيسر الجانب الأولى، البديهية قبل من ، منذ P (B) {\displaystyle P(B)} كل على نحصل ، محدود وهو P (A) ≤ P (P) P (B) {\displaystyle P (∅ B) {\displaystyle)=} الفارغة المجموعة احتمالية P (∅) = 0. {\displaystyle P(\varnothing)=0.} الحالات بعض في ، ∅ \\displaystyle \varnothing } السابق البرهان في موضح كما هو الفارغة المجموعة احتمالية إثبات 0. الوحيد مع احتمال الحدث ليس ، P (∅) = 0 {\displaystyle P(\varnothing)=0} . ومع ذلك ، إذا كان ينظر إلى هذا البيان من خلال التناقض: إذا كان P (∅) = a {\displaystyle P(\varnothing)=a} ثم الجانب الأيسر [P (A) P (ب \ A) + ∑ i = 3 ∞ {\displaystyle] P(A)+P(B\setminus A)+\sum _{i=3}^{\infty}P(E_{i})]} لا يقل عن اللانهاية؛ ∑ i = 3 ∞ P (E i) = ∑ i = 3 ∞ P (∅) = ∑ i = 3 ∞ a = { 0 إذا كان a = 0 , ∞ إذا كان > 0. {\displaystyle \sum _{i=3}^{\infty }P(E_{i})=\sum _{i=3}^{\infty }P(\varnothing)=\sum _{i==}\infty} P(\varnothing==\sum _{i=3}^{\infty}a={\إذا|النص}0 وتبدأ {}الحالات إذا كان 0 {\displaystyle a>0} ثم نحصل على تناقض، لأن المجموع لا يتجاوز P (B) {\displaystyle P(B)} وهو محدود. وبالتالي ، a = 0 {\displaystyle a= 0} . لقد أظهرنا كمنتج ثانوي من إثبات الثبات على أن P (∅) = 0 {\displaystyle P(\varnothing) = 0} . قاعدة تكملة P (ج) = P (Ω \ أ) ف - 1 = (أ) {\displaystyle P \left(A^{c}\right) = P(\Omega \setminus A)=1-P(A)} دليل على قاعدة المكملات نظراً لـ {\displaystyle A} و ج {\displaystyle}^{c}} هي حصري متبادل وأن a ∪ a c = Ω {\displaystyle A\cup A^{c}=\Omega} : P (a ∪ a c) = P (A) P (A) P (a c) {\displaystyle P(A\cup A^{c})=P(A)+P (A^{c})} ... و) بواسطة بديهية 3) ، P (a ∪ a c) = P (Ω) = 1 {\displaystyle P(A\cup A^{c})=P(\Omega)=1} ... (بواسطة البديهية 2) ⇒ P (A) + P (A c) = 1 {\displaystyle \\Rightarrow P(A)+P(A^{c})= 1} ∴ P (1 = (ج - P (A) {\A displaystyle \وبالتالي P(A^{c})=1-P(A)} 0 المنضم الرقمي يتبع مباشرة من خاصية الرتابة التي ≤ P (E) ≤ 1 ∀ E ∈ F . {\displaystyle 0\leq P(E)\leq 1\qquad \forall E\in F.} دليل على منضم رقمية نظرا لقاعدة تكملة P (E (ج 1 = - P (E) { \\ displaystyle P (E ^{c})= 1 - P (E)} 1 وبديهية P (E 0 ≤ (ج {\displaystyle P(E)\c}} : 1 - P (E) ≥ 0 {\display 1 نمط-P(E)\geq 0} ⇒ 1 ≥ P (E) {\displaystyle \\ Rightarrow 1\geq P(E)} ∴ 0 ≤ P (E) ≤ 1 {\displaystyle \\0وبالتالي\leq P(E)\leq 1} مزيد من العواقب خاصية أخرى هامة هو : P (A ∪ B) = P (A + P (b) - P (a ∩ B). {\displaystyle P(A\cup B)=P(A)+P(B)-P(A\cap B).} This is called the addendum law of probability or total rule. That is, the probability of A or B occurring is the sum of the probability that A will occur and that B will occur, minus the probability of both A and B. Evidence of this is: first, P (A∪ B) = P (A) + P (B \ A) {\displaystyle P (A\cup B)= P(A) + P (B\setminus A)} By Axiom 3) So, P (a ∪ B) = P (A) + P (B) \ (a ∩ B) {\displaystyle P (A\cup B)= P(A)+P (B\setminus (A\setminus) (by b \ A = b \ (a ∩ B) {\displaystyle B\setminus A =B\setminus (A)} (by B \ A = b \ (a ∩ B ∩ \ \) B) {\displaystyle B\setminus =B\setminus (A\b)} also, P (B) = P (\ (A ∩) + P (A ∩ B) {\displaystyle B)=P (B\setminus)+P (A\cap)+P (A\cap)} and Eliminate P B \ (a ∩ B) {\displaystyle P(B\setminus)} of each of the equations gives us the desired result. The extension of the add-on law to any number of groups is the principle of exclusion-inclusion. Setting B to ac supplementing A in the Add-on Act gives P (a c) = P (Ω \ A) = 1-P (A) {\displaystyle P\left(A^{c}'right)=P=1-P (A)) this is the probability that any event that will not happen (or event supplement) is minus 1. A simple example: throw a coin considering throwing a single coin, and assume that the coin will either land heads (H) or tails (T) (but not both). It is not assumed whether the currency is fair. We may define: Ω = {H, T} {\displaystyle\\Omega=\\H,T\}F = {∅, {H}, {T}, {H}, {H,T}=1=∅= {∅{display Pstyle =varnothing=} P ({H, T} c) = 0 {\displaystyle P)\{{H,T\^{}}=0} The probability of heads or tails, is 1. P ({H} + P ({T}) = 1 {\displaystyle P (\\H\}) + P (\\T\})=1} Total probability of headers and tails probability, is 1. See also Burrell Algebra σ-Algebra Group Theory Cop Probability Possibility Full Design References ^ B Kolmugorov, Andrei (1950) [1933]. Founded Theory of Probability. New York, USA: Chelsea Publishing Company. ^ Aldous, David. What is the significance of the colmugorofophilia? David Aldous is seen on November 19, 2019. ^ Terin Alexander; David Draper (2015). Cox's theory and kinsey interpretation of the possibility. arXiv:1507.06597. Bibcode:2015arXiv150706597T. 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