

ଉଦାହରଣ:

- ଫଳସ୍ୱରୂପ ଲାଭ କରୁଥିବା କ୍ଷମତା ଶକ୍ତିର ସମ୍ପର୍କ ପ୍ରତି

- $B_1, B_2 \in B$ ପାଇଁ L ଉପରେ (L, P, B) ପ୍ରତି ଫଳସ୍ୱରୂପ ଲାଭ କରୁଥିବା କ୍ଷମତା ଶକ୍ତିର ସମ୍ପର୍କ ପ୍ରତି

$P(B_1) = P(B_2)$ (କ) ଉପରେ ଲାଭ କରୁଥିବା କ୍ଷମତା ଶକ୍ତିର ସମ୍ପର୍କ ପ୍ରତି

(କ) $B_1 \subseteq L \subseteq B_2$

- ଯଦି $A \in \mathcal{A}$ ଓ $L \subseteq A$, ତେବେ L ଉପରେ ଲାଭ କରୁଥିବା କ୍ଷମତା ଶକ୍ତିର ସମ୍ପର୍କ ପ୍ରତି

(କ) $L \subseteq A$ (କ) $P(A) > L$ (କ)

$$\begin{aligned}
 &= \{w \mid X(w) \in B\} \cup \{w \mid X(w) \in B_2\} \\
 &= \{w \mid X(w) \in B \cup B_2\} = (B \cup B_2)^{-1} X
 \end{aligned}$$

$(X^{-1}([a,b]))^{-1} X$

$(X^{-1}([a,b]))^{-1} X \cup X^{-1}([a,b]) = X^{-1}([a,b])$

$X^{-1}([a,b])$

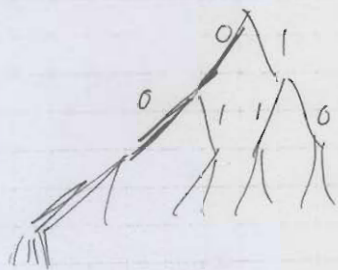
$(X^{-1}([a,b]))^{-1} X \cup X^{-1}([a,b]) = X^{-1}([a,b])$

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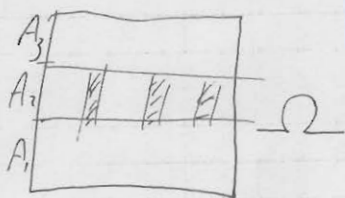
o.r./- $\{ \Rightarrow x \} = [\Rightarrow \varphi_-) , -x$

מסקנה - אם $\mathbb{R}^n$ זמין אז $\mathbb{R}^n$ חלוקה ρ , X נוצרה
 שם X נקראת ערך בלבד אם p
 נשאלים נשאלים $\Omega = \{0,1\}^\infty$ - מסמך



חלוקה
 בלבד
 נוצרה
 ערך

$$\Omega = [0,1]^2$$



קבוצה נוצרה היא נשאלים $B \times A_i$ כאשר $B \subseteq [0,1]$ היא

חלוקה

$$(\omega_1, \omega_2) \in \Omega$$

$$X(\omega_1, \omega_2)$$

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

F - פונקציה המכונה

$$F_X(c) = p(X \leq c)$$

$$F_X: (-\infty, \infty) \rightarrow [0,1]$$