

## TABLE OF CONTENTS

	Page
LIST OF DIAGRAMS .....	iii
SYNOPSIS .....	1
Chapter	
I.    THEORY OF PROBABILITY .....	1
Set Theory .....	1
II.   BOREL FIELD .....	3
Operation On Sets .....	3
Borel Field .....	9
III.  PROBABILITY .....	10
Axioms .....	10
Some Consequences of Axioms .....	11
Conditional Probability .....	13
Absolute Probability .....	16
Bayes Theorem .....	16
Independent Events .....	18
IV.   RANDOM VARIABLES .....	20
Distribution Function .....	21
BIBLIOGRAPHY .....	24

# LIST OF DIAGRAMS

Diagram		Page
1.	Exclusive Sets .....	5
2.	Union of Sets .....	6
3.	Difference of Sets .....	6
4.	Intersection of Sets .....	7
5.	Complement of Sets .....	8
6.	Union of Sets .....	11
7.	Inclusion of Sets .....	13
8.	Conditional Probability .....	14
9.	Probability Distribution .....	22