

## Probability and measure theory

**Definition (Measure)** Given a measurable space  $(S, \Sigma)$ , a measure is a function  $\mu : \sigma \to [0, \infty]$ such that for every countable I and for every family  $\{A_i \in \Sigma\}_{i \in I}$ , if  $\forall i, j \in I$ .  $A_i \cap A_j = \emptyset$ , then

$$\mu(\bigcup_{i\in I}A_i)=\Sigma_{i\in I}\mu(A_i)$$

Definition (Probability measure) A probability measure is like a measure (the elements of  $\Sigma$  are called *events*) with the difference that  $\mu: \sigma \to [0,1]$  and that we additionally require

$$\mu(S) = 1$$

**Proposition**  $\mu(\bar{A}) = 1 - \mu(A)$ 

MPRT Course on Concurrency

11

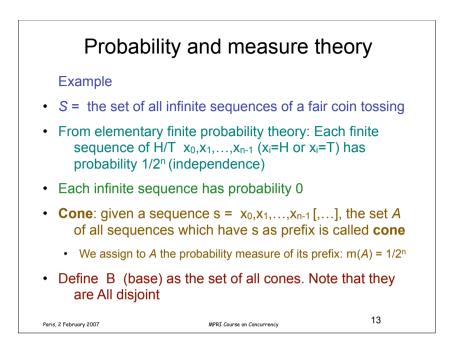
l	Probability and measure theory	/
I	Examples Given a set S	
-	The set of all subsets of $S,~\mathcal{P}(\mathcal{S}),$ is a $\sigma$ -field	
-	The set $\{\emptyset,S\}$ is a $\sigma$ -field	
	if $S$ is countable, the $\sigma$ -field generated by the singletons is $\mathcal{P}(\mathcal{S})$	
t	If S is uncountable, the $\sigma$ -field generated by the singletons is the set of all countable and cocountable elements of $\mathcal{P}(S)$	
Paris, 2 February	2007 MPRI Course on Concurrency	10

## Probability and measure theory

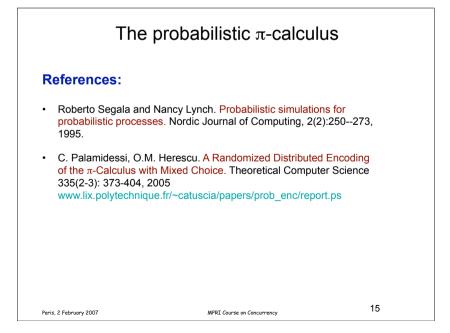
**Proposition** Given a measurable space  $(S, \Sigma_{\mathcal{B}})$ generated by a base  $\mathcal{B}$  containing S, and given  $f: \mathcal{B} \to [0,\infty]$  which satisfies the countable disjoint union property, there exists a unique measure  $\mu_f: \Sigma_{\mathcal{B}} \to [0,\infty]$  which coincides with f on the elements of  $\mathcal{B}$ .

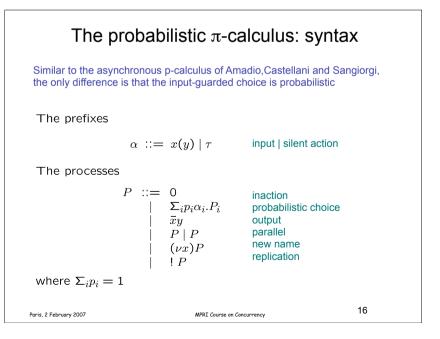
We say that  $\mu_f$  is induced by f.  $\mu_f$  can be constructed inductively from f in the same way as  $(S, \Sigma_{\mathcal{B}})$  can be constructed from  $\mathcal{B}$ .

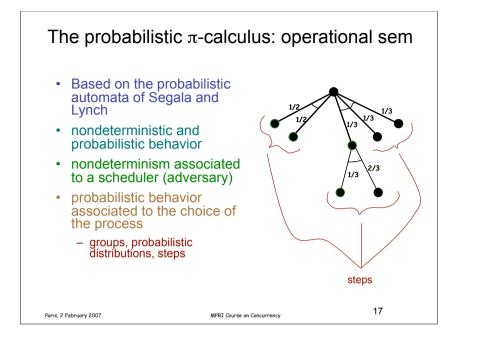
We have a similar reslt for probability measure, except that we require also f(S) = 1.



## Probability and measure theory Consider the space (S,S<sub>B</sub>) generated by S and the set B of all cones, with probability measure induced by m What is the probability that a sequence has infinitely many H? Probability of exactly one H in any position: 0 (countable disjoint union of sets with measure 0) Probability of exactly n H in any position: 0 (same reason) Probability of finitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason) Probability of infinitely many H in any position: 0 (same reason)







The probabilistic π-calculus: operational sem The steps are defined in a SOS style as follows  $Sum \sum_{i} p_{i} \alpha_{i} \cdot P_{i} \left\{ \frac{\alpha_{i}}{p_{i}} + P_{i} \right\}_{i} \qquad Out \quad \bar{x}y \left\{ \frac{\bar{x}y}{1} \cdot 0 \right\} \\
\text{Res} \quad \frac{P \left\{ \frac{\mu_{i}}{p_{i}} + P_{i} \right\}_{i}}{\nu y P \left\{ \frac{\mu_{i}}{p_{i}'} + \nu y P_{i} \right\}_{i:y \notin fn(\mu_{i})}} \qquad \exists i. y \notin fn(\mu_{i}) \text{ and} \\
\forall i. p_{i}' = p_{i} / \sum_{j:y \notin fn(\mu_{i})} p_{j}$ 

## The probabilistic $\pi$ -calculus: operational sem

Steps will b represented as follows:

 $P \{ \xrightarrow{\mu_i} P_i \mid i \in I \}$ 

where the  $\mu_i$ 's are actions (n the sense of the  $\pi$ -calculus) and  $\sum_{i \in I} p_i = 1$ 

