

Notations

X	discrete random variable taking values in \mathcal{X}
$\{p_X(x)\}$	probability distribution for X
\mathcal{S}_X	support of X , i.e., $\{x \in \mathcal{X} \mid p_X(x) > 0\}$

- If $\mathcal{S}_X = \mathcal{X}$, we say that p is strictly positive.
- Non-strictly positive distributions are dangerous – see Proposition 2.12 to be discussed later.