History of Probability – A Brief Outline

➢ 17th century records the first documented evidence of the study of probability. More precisely, in 1654, a French scientist, Chevalier de Mere studied questions related to gambling.

➢ The above problem called the attention of the great mathematician Blaise Pascal.

➢ The same problem led to the exchange of letters between Pascal and another renowned mathematician Pierre de Fermat. This exchange of letters is termed as the famous Pascal-Fermat Correspondence in the history of probability.

➢ The major contributors to probability in 17th and 18th century were Jacob Bernoulli and Abraham de Moivre. They worked on the mathematical formulation of the theory.

➢ 19th century was marked by the work of Laplace. Some other significant contributors were Chebyshev, Markov and Kolmogorov.

➢ The famous axiomatic definition of probability was formulated by Kolmogorov in 1933.

More interested students may acquire the detailed text from Ayan Chandra, the course instructor.