OUTLINE LECTURE 2
PHYSICAL ASPECTS OF FRACTURE
BASIC NOTIONS OF PROBABILITY THEORY

1. Definitions:
   1.1. Probability density
   1.2. Typical values
   1.3. Deviations

2. Moments and characteristic function
   2.1. Moments of a distribution
   2.2. Characteristic function
   2.3. Divergence of moments and asymptotic behavior

3. Examples of distributions
   3.1. Gaussian distribution
   3.2. Log-normal distribution
   3.3. Lévy distribution

4. Correlation of random variables
   4.1. Correlation
   4.2. Space or time series

5. Maximum (minimum) and addition of random variables
   5.1. Distribution of maxima
   5.2. Sum of random variables; stable distributions
   5.3. Central limit theorem