

Implications of the axioms:

Defn: If Ω is the sample space and $E \subseteq \Omega$,
then $\bar{E} = \Omega - E$.

(a) $P(\bar{E}) = 1 - P(E)$, because

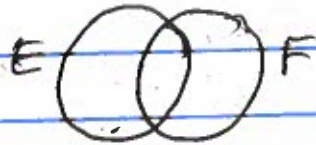
$$1 = P(\Omega) = P(E \cup \bar{E}) = P(E) + P(\bar{E})$$

(b) If $E \subseteq F$, then $P(E) \leq P(F)$, because

$$P(F) = P(E \cup (F - E)) = P(E) + P(F - E) \\ \geq P(E) + 0 = P(E)$$

(c) $P(E) \leq 1$, because $E \subseteq \Omega$, so $P(E) \leq P(\Omega) = 1$

(d) $P(E \cup F) = P(E) + P(F) - P(E \cap F)$: inclusion-exclusion



$$E \cup F = (E - F) \cup (F - E) \cup (E \cap F)$$

Apply axiom 3 to this RHS.

Equally Likely Outcomes:

Ω is finite in this case.

If $a \in \Omega$, then $P(a) = \frac{1}{|\Omega|}$, for any a . $P(\{a\})$

Ex: Flip of a fair coin.

2 flips of a fair coin

Roll of a fair die

Suppose $E \subseteq \Omega$.

$$P(E) = P\left(\bigcup_{a \in E} \{a\}\right) = \sum_{a \in E} P(a) = \sum_{a \in E} \frac{1}{|\Omega|} = \frac{|E|}{|\Omega|}$$

Ex: Assume \heartsuit is face-up. Assume that any 5-card hand is equally likely.

$$P(\text{no trump in initial hand}) = \frac{|E|}{|\Omega|} = \frac{\binom{15}{5}}{\binom{19}{5}}$$

$$= \frac{3003}{11628} \approx 0.258$$

Ex: Assume your 5-card hand is dealt before the trump is turned up.

$$P(\geq 1 \text{ marriage in initial hand}) = \frac{\binom{4}{1} \binom{18}{3} - \binom{4}{2} \binom{16}{1}}{\binom{20}{5}}$$

$$\approx 0.204$$

Note change of Ω from previous example.

$\binom{4}{1} \binom{18}{3}$: why this overcounts:

1. \heartsuit \heartsuit \heartsuit \heartsuit \heartsuit
2. \heartsuit \heartsuit \heartsuit \heartsuit \heartsuit