

$$0 \leq p \leq 1.$$

$$\sum p_i = 1.$$

p - prob. of success

q - prob. of failure

$$p + q = 1.$$

$$p = 1 - q$$

$$q = 1 - p.$$

$p = \frac{1}{6}$	getting 3
$p = \frac{1}{6} \times 4$	on one die
$= \frac{2}{3}$	a.

5 - blacks
 6 - blue
 7 - red

$$\left. \begin{array}{l} 5 \\ 6 \\ 7 \end{array} \right\} \frac{6}{18} \leftarrow \frac{1}{3}$$

Single blue pen.

] prob. of getting
 $= \frac{6}{18}$

Single blue pen

2] Prob either red or blue pen

$$= \frac{7}{18} + \frac{6}{18} = \frac{13}{18} \neq 1$$

3] Prob of getting black and blue pen

$$= \frac{5}{18} \times \frac{6}{18}$$

4] Prob in blue/white/red = ~~$\frac{0}{18}$~~ + $\frac{5}{18}$ + $\frac{7}{18}$ = 1

20 - men

33 - women

$$a) \text{ Prob}(\text{man}) = \frac{20}{20+33}$$

$$b) \text{ Prob}(\text{women}) = \frac{33}{20+33}$$

$$\frac{20}{53}$$

$$= 0.3774$$

$$0 \leq p \leq 1$$

$$\frac{33}{53}$$

$$= 0.6226$$

$$0 \leq p \leq 1$$

$$\frac{20}{53} + \frac{33}{53} = 1$$

$$p_1 + p_2 = 1$$

Throwing dice
4 upward ~~to~~ in 3 throws.

$$\underline{\underline{=}} \frac{1}{6} \times 3$$

10 - horses $\rightarrow \frac{1}{10} = 0.1$

$$\frac{1}{10} \times \frac{1}{10} = \frac{1}{100} = 0.01.$$

~~A~~

$$U = \{1, 2, \dots, 10\}$$
$$A = \{2, 4, 6, \dots, 10\}$$
$$\overline{A} = \{1, 3, 5, \dots, 9\}$$

$$N = 40$$

Defective $\rightarrow A$
(5)

Non-defective $\rightarrow \bar{A}$
(35)

$$P(A) = \frac{5}{40} = \frac{1}{8}$$

$$P(\bar{A}) = \frac{35}{40} = \frac{7}{8}$$

5 - defective \rightarrow 35 - Non-defective
 \downarrow 1 drawn of 40

$$\frac{35}{40}$$

$$\frac{34}{39}$$

34 - Non-defective
 \downarrow 1 drawn of 39.

S - sample space

A - event

$$P(A) = p.$$

$$P(\emptyset) = 0$$

$$P(A) \leq 1$$

$$P(A^c) = 1 - P(A)$$

$$P(S) = 1.$$

1] Prove

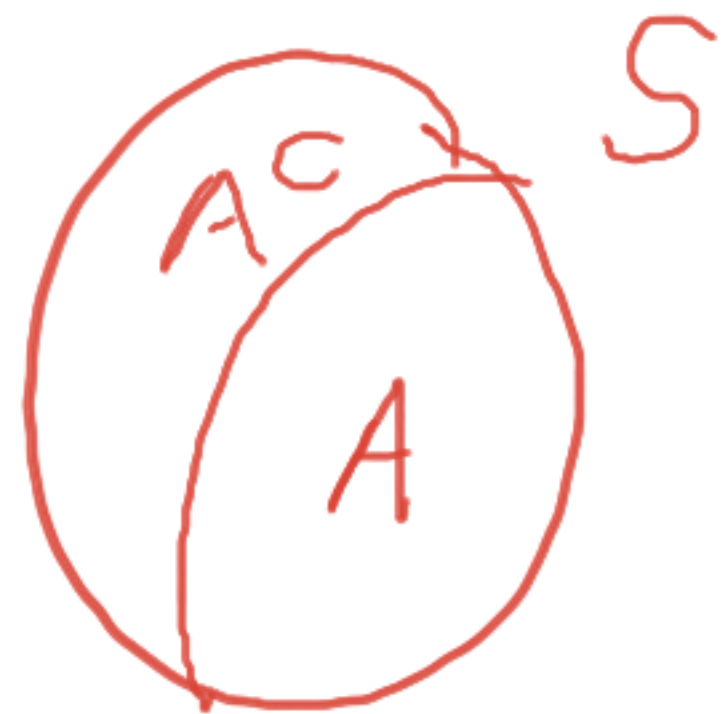
$$P(A^c) = 1 - P(A).$$

We know that $S = A \cup A^c$.

$$\Rightarrow P(S) = P(A \cup A^c)$$

$$\Rightarrow 1 = P(A) + P(A^c)$$

$$\Rightarrow 1 - P(A^c) = P(A) \quad \underline{\underline{=}}.$$



A & A^c - disjoint

Prove $P(A) \leq 1$.

Soln since, $P(A^c) \geq 0$.

$$\Rightarrow 1 - P(A) \geq 0$$

$$\Rightarrow 1 \geq P(A)$$

$$\Rightarrow P(A) \leq 1.$$

same

3] Prove $P(S) = 1$.

Since, $S = S \cup \phi$

$$P(S) = P(S \cup \phi)$$

$$= P(S) + P(\phi)$$

$$P(S) = 1 + 0$$

$$\boxed{P(S) = 1}$$

$$4] \quad P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Solⁿ

$$B = B \cap S$$

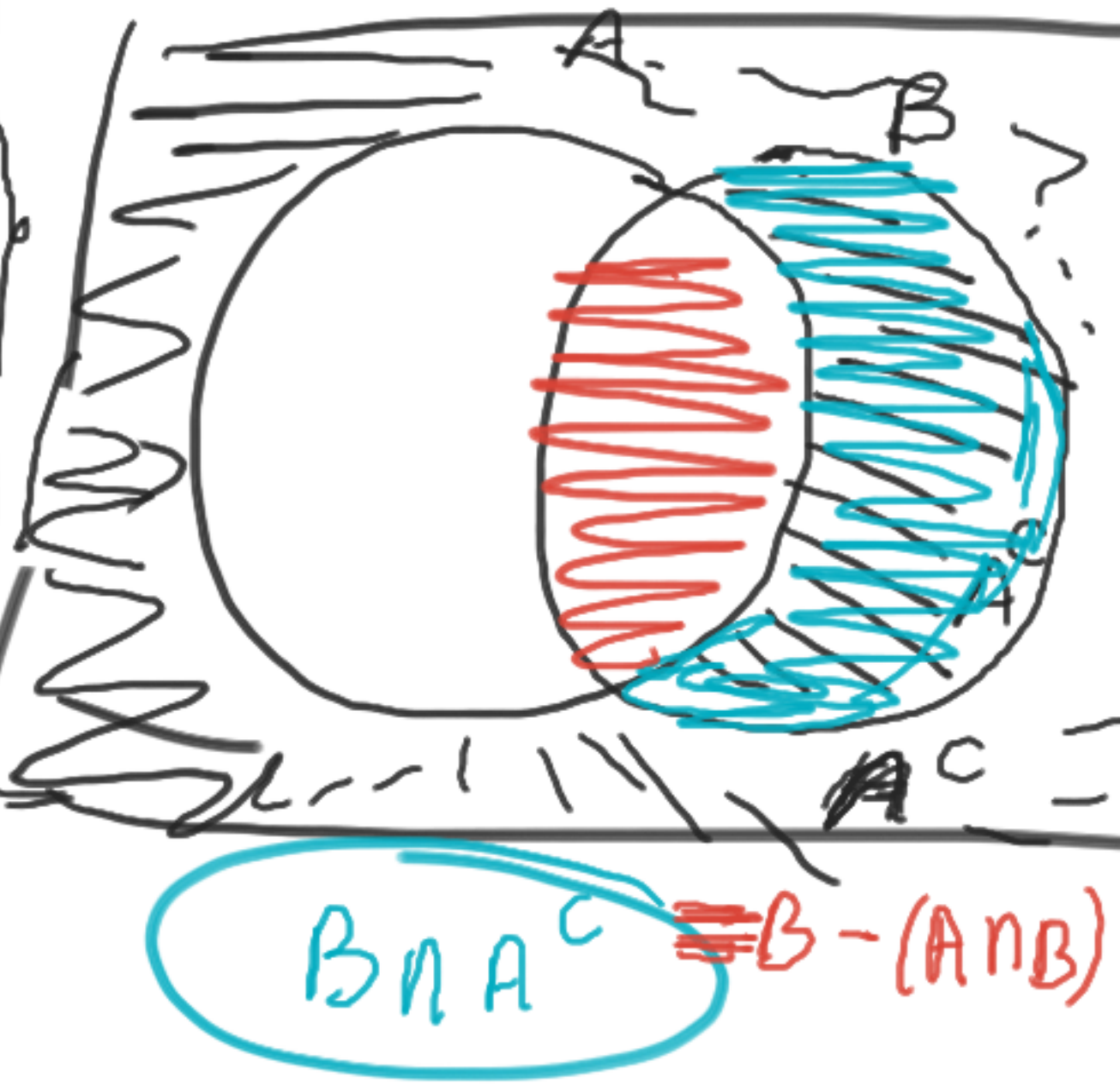
$$= B \cap (A \cup A^c)$$

$$B = (B \cap A) \cup (B \cap A^c)$$

$$P(B) = P(A \cap B) + P(B \cap A^c)$$

$$P(B \cap A^c) = \underline{P(B) - P(A \cap B)}$$

$$A \cup B = A \cup (B \cap A^c)$$



$$A \cup B = A \cup (B \cap A^c)$$

$$P(A \cup B) = P(A) + P(B \cap A^c)$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$A \subseteq B$$

$$P(A) \leq P(B)$$

$A_1, A_2, \dots, A_n \xrightarrow{\text{mutually}} \text{disjoint}$

$$P(A_1) = p_1, \quad P(A_2) = p_2, \dots, P(A_n) = p_n$$

$$P\left(\bigcup_{i=1}^n A_i\right) = \sum_{i=1}^n P(A_i)$$

$$P(A_1 \cup A_2 \cup \dots \cup A_n) = P(A_1) + P(A_2) + \dots + P(A_n)$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

A & B are disjoint

\parallel
0

$$P(A \cup B) = P(A) + P(B)$$

$$P(\cup A_i) = \sum P(A_i)$$

Random Variable $\therefore 2^3 = 8$.

Toss a coin thrice.

$S = \{HHH, HHT, HTH, TTH, THT, HTT, TTT\}$

$X =$ No. of heads.

S	HHH	HHT	HTH	TTH	THT	HTT	TTT
X	3	2	2	2	1	1	0
$P(X=x)$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{8}$

$P(X=x)$ ↑

$$X = \{0, 1, 2, 3\}$$



Countable.

Discrete

Random

Variable

$$P(X=x) = P(X=0) = \frac{1}{8}$$

$$P(X=1) = \frac{3}{8}$$

$$= P\{TTH, THT, HHT\}$$

$$P(X=2) = \frac{3}{8}$$

X	0	1	2	3	
$P(X=x)$	$\frac{1}{8}$	$\frac{3}{8}$	$\frac{3}{8}$	$\frac{1}{8}$	$P(1 \leq X \leq 3)$ $= \frac{3}{8} + \frac{3}{8} + \frac{1}{8}$ $= \frac{7}{8}$

Probability distributⁿ of $X = \text{no. of heads.}$

$$P(X < 2) = P\{X = 0, 1\}$$

$$= P\{X = 0\} + P(X = 1)$$

$$\frac{1}{8} + \frac{3}{8} = \frac{4}{8}$$

$\mathbb{N} = \{1, 2, \dots\}$ — countable.

$\mathbb{R} = (-\infty, \infty)$ —

$[0, 1] \neq \{0, 1\}$
Uncountable. Countable.

$$X: \Omega \longrightarrow \mathbb{R}.$$

$$\{nn-om\} \longrightarrow \{0, 1, 2, 3\} \subseteq \mathbb{R}$$

Random variable.

$P(X=x)$ table

Probability mass
function (p.m.f)