Topic: Elementary set theory and the sample space

In today's problem class we will be reviewing concepts from elementary set theory and we will link them to the concept of a sample space in probability.

- 1. Let A, B and C be three arbitrary events. Using only the operations of union, intersection and complement, write down expressions for the following events:
 - (a) Only A occurs.
 - (b) Both A and B, but not C occurs.
 - (c) All three events occur.
 - (d) At least one of A, B and C occurs.
 - (e) At least two of A, B and C occur.
 - (f) Precisely one of A, B and C occurs.
 - (g) Precisely two of A, B and C occur.
 - (h) None of A, B and C occurs.
 - (i) Not more than two of A, B and C occur.
- 2. A football match contained exactly two penalties. Let S_i , i=1,2 denote the event that penalty i was scored and M_i , i=1,2 denote the event that penalty i was missed. We write e.g. M_1S_2 for the outcome that the first penalty was missed and the second penalty scored.
 - (a) Find the set which has as its elements all possible combinations of the outcomes of the two penalties (i.e. what is Ω , the sample space).
 - (b) Let A denote the event that both penalties were missed, B denote the event that both were scored and C denote the event that at least one was scored.

List the elements of $A, B, C, A \cap B, A \cup B, A \cup C, A \cap C, B \cup C$ and $B^c \cap C$.

3. Two dice are thrown; let Ω be the sample space of possible outcomes, which correspond to pairs of values (e.g. (2,3), (6,1), (4,4)) indicating the scores on the first and second die respectively. Let A denote the subset of Ω containing outcomes in which the score on the second die is even, B denote the subset of outcomes for which the sum of scores on the two dice is even, and let C denote the subset of outcomes for which at least one of the scores is odd.

Write in terms of A, B and C (using union, intersection and complement) the following events:

- (a) Both scores are even.
- (b) The first score is odd and the second score is even.
- (c) Both scores are odd.
- (d) The second score is odd.
- 4. Prove that $E \subseteq F$ is equivalent to $E \cup F = F$.
- 5. Can you use the result from question 4 to show that if $E \subseteq F$ then $E \cup G \subseteq F \cup G$?

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