

# 1 Set Theory

A Set is a collection of well defined objects which is denoted by a capital letter and its elements are described by small letters or numbers.

## Types of Sets

- Universal Set ( $\xi$  or  $U$ )
- Null Set ( $\phi$ )
- Subset ( $\subset$ )
- Superset ( $\supset$ )
- Compliment of a set ( $A^c$  or  $\bar{A}$ )
- Equal Sets ( $=$ )

## Operations on Sets

- Union ( $\cup$ )
- Intersection ( $\cap$ )
- De Morgans
- Laws - Associative, Distributive

### 1.1 Random Experiments, Events and more

If the repetition of an experiment under identical condition results in different possible outcomes, then such an experiment is called Random Experiment or Stochastic Experiment.

**Sample Space (S)** is a set of all possible outcomes of a random experiment.

**Event (E)** is a subset of Sample Space S

Example Tossing of coin:  $S = \{H, T\}$

## Types of Events

- Mutually Exclusive
- Equally Likely

### NOTE

**Mutually Exclusive Events:** are events that cannot occur at the same time like tossing of 1 coin can never give both heads and tails.

**Independent Events:** are events are completely independent of one another like outcome of second toss is independent of the first toss.