



Why

We want to talk about several uncertain outcomes at once.

Definition

An *event* (or *compound event*, *random event*) is a subset of outcomes.

Algebra of events

For events $A, B \subset \Omega$, we interpret $A \cup B$ as the event that either A or B occurs. Similarly we interpret $A \cap B$ as the event that *both* A and B occur. We interpret $\Omega - A$, the *complement* of A in Ω , as the event that A *does not* occur.

Examples

Even or odd number of pips. As usual, we model a die roll with outcomes $\{1, 2, 3, 4, 5, 6\}$. We may model the event that the number of pips is odd with the set $\{1, 3, 5\}$. Similarly, we may model the event that the number of pips is even with the set $\{2, 4, 6\}$.

Rolling doubles. Suppose we model rolling two dice with the outcome set $\{1, \dots, 6\}^2$. The event of rolling “doubles”—the two die show the same number of pips—can be modeled as the set D defined by

$$D = \{(1, 1), (2, 2), (3, 3), (4, 4), (5, 5), (6, 6)\}.$$

We may model the event that the die turns up four as the set $\{4, 5, 6\}$.

