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6 Introduction to Probability Theory. By Equation (1.2) we have that P(E∪F), the probability that either the first or the second coin falls heads, is given by. P(E∪F) = P(E) + P(F)−P(EF) = 1 2 +.

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2 1 Introduction to Probability Theory. 2. If the experiment consists of rolling a die, then the sample space is. S ={1,2,3,4,5,6} where the outcome i means that i appeared on the die, i =1,2,3,4,5,6.

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Ideally, this text would be used in a one-year course in probability models. Other possible courses would be a one-semester course in introductory probability theory (involving Chapters 1–3 and parts of others) or a course in elementary stochastic processes. The textbook is designed to be flexible enough to be used in a variety of possible courses.

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