

Relationships
Between
Events
A and B

New Events
from
Old Events
A, B

Events
and
Occurrences

A implies B:

$$A \subseteq B$$

A or B:

$$A \cup B$$

Sample Space

$$(\mathcal{S})$$

A, B are
mutually exclusive
events:

$$A \cap B = \emptyset$$

A and B:

$$A \cap B$$

an impossible event:

$$(\emptyset)$$

\Rightarrow an event is a set

not A:

$$A^c$$

ω is a possible outcome:

$$\omega \in \mathcal{S}$$

A_1, \dots, A_n
is a partitioning
of \mathcal{S} :

$$A_1 \cup A_2 \cup \dots \cup A_n = \mathcal{S}$$

$$A_i \cap A_j = \emptyset, \text{ for } i \neq j$$

A or B but not both:

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

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

A is an event

$$A \subseteq \mathcal{S}$$

A occurred:

$$\omega_{\text{actual}} \in A$$

Something must happen
an outcome must occur.

$$\omega_{\text{actual}} \in \mathcal{S}$$

Note:

this document is prepared to explain basic and regularly used statistical terminology through the use of simple set theory notions.

The following sample space is defined as an **example** of events and occurrences:

Sample space \mathcal{S} : the set of all pebbles in the garden with surface area $\leq n \text{ cm}^2$

A possible outcome, Outcome \mathcal{A} : a pebble with surface area 2 cm^2

$$\Rightarrow \mathcal{A} \in \mathcal{S}$$

Event A : the set of all pebbles (outcomes) with surface area $\geq 2 \text{ cm}^2$

$$\Rightarrow A \subseteq \mathcal{S} \quad (A \text{ implies } \mathcal{S})$$

Event A occurred:

there actually exists an outcome y ,

a pebble with surface area 3 cm^2

in Event A (set of all pebbles (outcomes) with surface area $\geq 2 \text{ cm}^2$)

since there exists Outcome $y \in \text{Event A}$

we say Event A has occurred.

An impossible outcome (outcome \emptyset): a pebbles with surface area -2 cm^2

An impossible event (event \emptyset):

- the set of pebbles with negative surface area
- The set of outcomes $\{z_1, \dots, z_n\}$ such that $\{z_1, \dots, z_n\} \subseteq (A \cap A^c)$

Partitions of sample space \mathcal{S} :

Let A_1 the set of pebbles (outcomes) with surface area in $(0, 1]$

Let A_2 the set of pebbles (outcomes) with surface area in $(1, 2]$

...

Let A_n the set of pebbles (outcomes) with surface area in $(n-1, n]$

Then A_1, \dots, A_n are the partitions of \mathcal{S}

Where $A_1 \cup \dots \cup A_n = \mathcal{S}$

And $(A_i \cap A_j) = \emptyset$ for $i \neq j$

Example

$\{\{1\}, \{2,3\}, \{4,5\}\}$ is a partition of $\{1,2,3,4,5\}$