

Stat 401

1/22/18

- 4 resistors, checking each of whether it is faulty [1] or functional [0]

E_i : i th resistor functional

$$E_i \sim (0, *, *, *)$$

$$A_1 : \text{all resistors functional} = E_1 \cap E_2 \cap E_3 \cap E_4 : (0, 0, 0, 0)$$

A_2 : exactly one resistor faulty

$$= \{(1, 0, 0, 0), (0, 1, 0, 0), (0, 0, 1, 0), (0, 0, 0, 1)\}$$

ex.) $S = \{1, 2, 3\}$

$$A = \{1\}$$

$$A^c = A \text{ complement} = \{2, 3\}$$

$$(1, 0, 0, 0) \quad E_1^c = \{(1, x_2, x_3, x_4) : x_2, x_3, x_4 \in \{0, 1\}\}$$

$$\hookrightarrow E_1^c \cap E_2 \cap E_3 \cap E_4 = \{(1, 0, 0, 0)\}$$

$$E_1 \cap E_2^c \cap E_3 \cap E_4 = \{(0, 1, 0, 0)\}$$

$$E_1 \cap E_2 \cap E_3^c \cap E_4 = \{(0, 0, 1, 0)\}$$

$$E_1 \cap E_2 \cap E_3 \cap E_4^c = \{(0, 0, 0, 1)\}$$

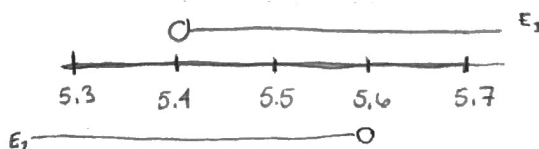
$$F_1 \cup F_2 \cup F_3 \cup F_4 = A_2$$

- Measure diameter of cylinder

$$S = \{x : 5.3 \leq x \leq 5.7\}$$

$$E_1 = \{x : x > 5.4\}$$

$$E_2 = \{x : x < 5.6\}$$



$$E_1 \cup E_2 = S \text{ [all numbers between 5.3 + 5.7 - Union]}$$

$$E_1 \cap E_2 = \{x : 5.4 < x < 5.6\} \text{ [intersection]}$$

$$E_1 - E_2 = \{x : 5.7 \geq x \geq 5.6\}$$

- General Definition of Probability Space / Model

- The sample space S [set = collection of elements]

- The collection \mathcal{F} of set / events

$$S = \{1, 2, 3, 4, 5\}$$

$$\mathcal{F} = \{\{1\}, \{2\}, \dots, \{5\}, \emptyset, \{1, 2\}, \dots, S\}$$

- A probability Measure P measuring uncertainties of members in \mathcal{F}
(subsets of S)

$$P(S) = 1$$

$$P(\emptyset) = 0 \quad \& \emptyset = \text{null set}$$

- $(S, \mathcal{F}, P) \rightarrow$ this we call probability space

Ex.) Throw a coin $\Rightarrow S = \{H, T\}$

$$\mathcal{F} = \{\emptyset, \{H\}, \{T\}, S\}$$

set, but H is only an element

$$P(\emptyset) = \text{prob. of getting neither} = 0$$

$$P(\{H\}) = \text{prob. of getting } H = 0.5$$

$$P(\{T\}) = \text{prob. of getting } T = 0.5$$

$$P(\{H, T\}) = \text{prob. of getting } H \text{ or } T = 1$$

- Axioms of Probability (something you assume to be true)

Must Be Satisfied {

Axiom 1: $0 \leq P(E) \leq 1 \quad \forall E \in \mathcal{F} \quad [\forall = \text{for all}, E = \text{set}]$

Axiom 2: $P(S) = 1$

Axiom 3: For any sequence of disjoint events/sets E_1, E_2

$$P\left(\bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^{\infty} P(E_i)$$

Ex.) $A \cap B = \emptyset$, the A, B is disjoint

$$E_1, E_2, E_3, \dots, E_n, \emptyset, \emptyset, \dots, \emptyset, \dots$$

\uparrow infinite sequence of sets if E_1, \dots, E_n are mutually disjoint

then the infinite sequence sets is also disjoint

Has to be btw 0+1

$$P\left(\bigcup_{i=1}^{\infty} F_i\right) = \sum_{i=1}^{\infty} P(F_i)$$

$$P\left(\bigcup_{i=1}^{\infty} F_i\right) = \sum_{i=1}^n P(F_i)$$

Result 2 $\left[P\left(\bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^n P(E_i) \right]$

before this, we have to show $P(\emptyset) = 0$

$$0 \leq P\left(\bigcup_{i=1}^{\infty} F_i\right) \leq 1$$

$$= \sum_{i=1}^{\infty} P(F_i)$$

$$= \sum_{i=1}^n P(F_i) + \lim_{K \rightarrow \infty} (K-n)P(\emptyset) \leq 1$$

if not equal to zero, can't satisfy bounds

$$\therefore \boxed{P(\emptyset) = 0}$$

Result 1

$$A \subseteq B \text{ the } P(A) \leq P(B)$$

$B-A$ and A

$$\Rightarrow (B-A) \cap A = \emptyset \quad n=2$$

$$P((B-A) \cup A) = P(B-A) + P(A)$$

$$P(B) = P(A) + \boxed{P(B-A)} \quad 0 \leq \dots \leq 1$$

$$\Rightarrow P(B) \geq P(A)$$

