

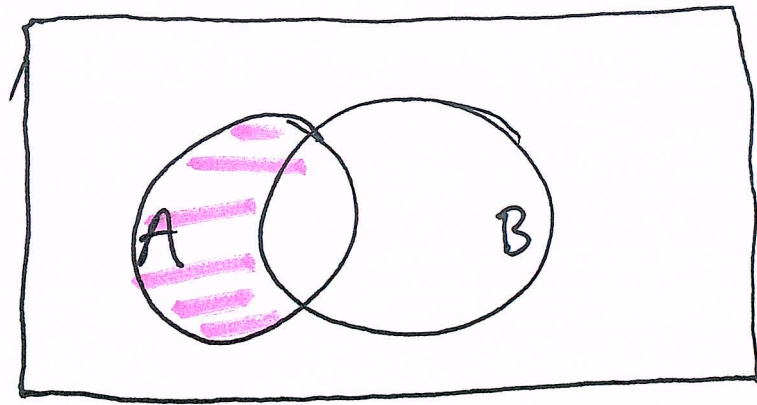
# Set Theory (contd.)

4. Difference.  $A \setminus B$  is the set of objects in  $A$  but not in  $B$ .

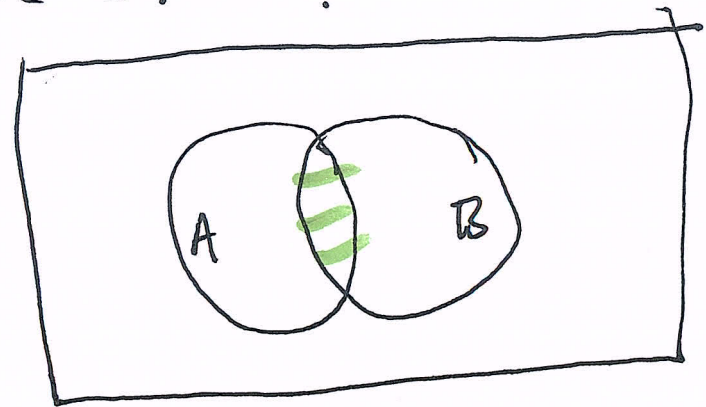
$$A = \{2, 4, 6, 8, 10, 12\} \quad B = \{3, 6, 9, 12\}$$

$$A \setminus B = \{2, 4, 8, 10\}$$

Venn Diagrams : Universal set is a rectangle  
The sets of interest will be circles.



$A \setminus B$



$A \cap B$

Axioms of Probability. Given a sample space  $S$  (universal set), each event  $E$  (subset of  $S$ ) is assigned a probability  $\text{pr}(E)$  satisfying

1.  $0 \leq \text{pr}(E) \leq 1$

2.  ~~$\text{pr}(S) = 1$~~   $\text{pr}(S) = 1$

3. If  $E_i, i \in I$ ,  $I$  an index set, are mutually exclusive ( $E_i \cap E_j = \emptyset$  if  $i \neq j$ ) then

$$\text{pr}\left(\bigcup_{i \in I} E_i\right) = \sum_{i \in I} \text{pr}(E_i)$$

$$E_1 = \{2, 3, 4, 6\} \quad E_2 = \{8, 9, 10, 12\}$$

$$\text{pr}(E_1) = \frac{N(E_1)}{N(S)} = \frac{4}{12} \quad \text{pr}(E_2) = \frac{N(E_2)}{N(S)} = \frac{4}{12}$$

$$\Pr(E_1 \cup E_2) = \frac{8}{12}$$

$$E_1 \cup E_2 = \{2, 3, 4, 6, 8, 10, 9, 12\}$$

## Basic Rules of Probability.

1. Negation Rule:  $\Pr(E^c) = 1 - \Pr(E)$

2. Inclusion - Exclusion Principle.  $E, F$  Two events

$$\Pr(E) + \Pr(F) = \Pr(E \cup F) + \Pr(E \cap F).$$

$$\Pr(E \cup F) = \Pr(E) + \Pr(F) - \Pr(E \cap F)$$

Example:  $A = \{2, 4, 6, 8, 10, 12\}$   $B = \{3, 6, 9, 12\}$ .

$$A \cap B = \{6, 12\}, \quad A \cup B = \{2, 3, 4, 6, 8, 9, 10, 12\}$$

$$\Pr(A \cup B) = \Pr(A) + \Pr(B) - \Pr(A \cap B).$$

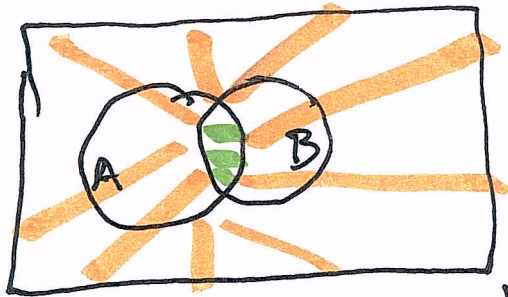
$$\Pr(A) = \frac{6}{12} = \frac{1}{2} \quad \Pr(B) = \frac{4}{12} = \frac{1}{3} \quad \Pr(A \cap B) = \frac{2}{12} = \frac{1}{6}$$

$$\Pr(A \cup B) = \frac{8}{12} = \frac{2}{3}$$

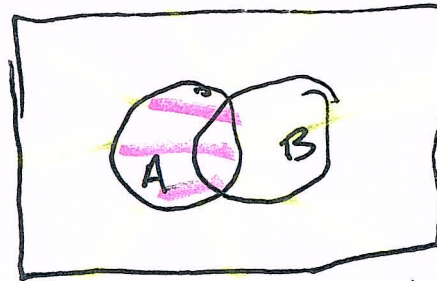
~~$$\frac{1}{2} + \frac{1}{3} - \frac{1}{6} = \frac{4}{6} = \frac{2}{3}$$~~

De Morgan's Laws: For any sets  $A, B$ .

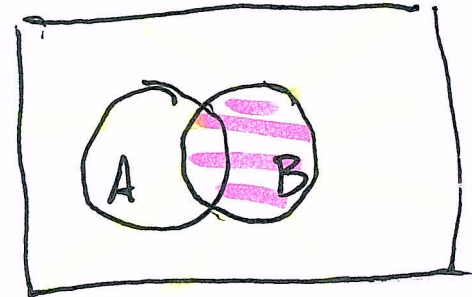
$$(A \cap B)' = A' \cup B' \quad (A \cup B)' = A' \cap B'$$



$(A \cap B)'$



$A'$



$B'$

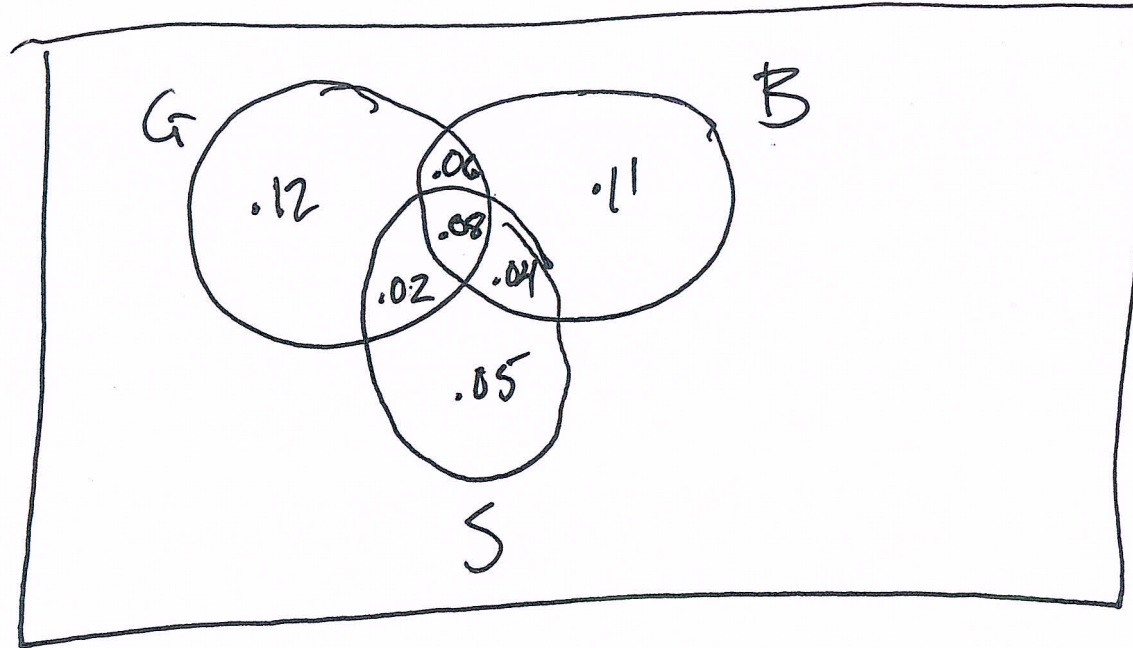
Venn Box Diagram

|    | A                | <del>A'</del>     |           |
|----|------------------|-------------------|-----------|
| B  | $\Pr(A \cap B)$  | $\Pr(A' \cap B)$  | $\Pr(B)$  |
| B' | $\Pr(A \cap B')$ | $\Pr(A' \cap B')$ | $\Pr(B')$ |
|    | $\Pr(A)$         | $\Pr(A')$         | 1         |

Example: 90% of residents of the US or Canada are citizens of US or Canada. 40% of Canadians are dual US nationals. 10% of residents of US or Canada are citizens of Canada,  $C$  - citizens of Canada  
 $A$  - citizens of US

|      | $A$ | $A'$ |     |
|------|-----|------|-----|
| $C$  | .04 | .06  | .1  |
| $C'$ | .8  | .10  | .9  |
|      | .84 | .16  | 1.0 |

# Mickey Mouse Diagram



28% Gymnastics

29% Baseball

19% Soccer

14% G + B

12% B + S

10% G + S

8% G + B + S