Symbol	Name: Meaning	Example
$P(\text{event}) = \frac{n(E)}{n(\xi)}$	Probabilities for an event to occur.	P (red cards in a set) = $\frac{n(E)}{n(\xi)} = \frac{26}{52} = \frac{1}{2}$
AUB	Union: in A or B (or both)	$C \cup D = \{1, 2, 3, 4, 5\}$
A∩B	Intersection: in both A and B	$C \cap D = \{3, 4\}$
A'	Complement elements: not in A	$D' = \{1, 2, 6, 7\}$
Mutually exclusive events	Two events don't occur simultaneously.	P(A ∩B) = 0
Independent events	The occurrence of one event cannot control the occurrence of other.	$P(A \cap B) = P(A) \times P(B)$

Probabilities: In the **examples**: $\xi = \{1, 2, 3, 4, 5, 6, 7\}$, $C = \{1, 2, 3, 4\}$ and $D = \{3, 4, 5\}$



Mutually Exclusive Event



A and B are Mutually exclusive events, not overlap $P(A \cup B) = P(A) + P(B)$, $P(A \cap B) = 0$

Toss two coins



Independent Event



A and B are Independent events, overlap $P(A \cup B) = P(A) + P(B) - P(A \cap B)$, $P(A \cap B) = P(A) \times P(B)$

Two-way table of a coin and a dice



A and A' are complementary P(A)=1-P(A')



Summary — Probability

Review of probability

- Probabilities can be expressed as percentages, fractions or decimals in the range 0 to 1 (inclusive).
- Experimental probability = number of times an event has occurred
 - total number of trials
- The theoretical probability that an event, *E*, will occur is $P(E) = \frac{n(E)}{n(\zeta)}$

where n(E) = number of times or ways an event, *E*, can occur and $n(\zeta)$ = the total number of ways all outcomes can occur.

- $P(\zeta) = 1$
- Venn diagrams provide a diagrammatic representation of sample spaces.

Complementary and mutually exclusive events

- Complementary events have no common elements and together make up the universal set.
- If A and A' are complementary events, then P(A) + P(A') = 1. This may be rearranged to:
 P(A') = 1 − P(A) or P(A) = 1 − P(A').
- Mutually exclusive events have no common elements and cannot occur simultaneously.
- If events A and B are not mutually exclusive, then:
 - P(A or B) = P(A) + P(B) P(A and B)or
 - $P(A \cup B) = P(A) + P(B) P(A \cap B)$, where $P(A \cap B)$ is the probability of the intersection of sets *A* and *B*, or the common elements in sets *A* and *B*. This is the Addition Law of Probability.
 - If events A and B are mutually exclusive, then:
 - P(A or B) = P(A) + P(B)or
 - $P(A \cup B) = P(A) + P(B)$, since $P(A \cap B) = 0$.
- Mutually exclusive events may or may not be complementary events.
- Complementary events are always mutually exclusive.

Tree diagrams

- Tree diagrams are useful in working out the sample space and calculating probabilities of various events, especially if there is more than one event. On each branch of a tree diagram, the probability associated with the branch is listed. The products of the probabilities given on the branches are taken to calculate the probability for an outcome.
- The probabilities of all outcomes add to 1.

Independent and dependent events

- Events are independent if the occurrence of one event does not affect the occurrence of the other.
- If events A and B are independent, then P(A ∩ B) = P(A)×P(B). This is the Multiplication Law of Probability. Conversely, if P(A)×P(B) = P(A ∩ B), then events A and B are independent.
- Dependent events affect the probability of occurrence of one another.

Conditional probability

- Conditional probability is when the probability of an event is conditional (depends) on another event occurring first.
- For two events, A and B, the conditional probability of event B, given that event A occurs, is denoted by P(B|A) and can be calculated using the formula:

$$P(B \mid A) = \frac{P(A \cap B)}{P(A)}, P(A) \neq 0$$

• The Multiplication Law for Probability gives $P(A \cap B) = P(A) \times P(B \mid A)$.