

Introduction to Sets and Venn Diagrams

1. A **set** is a collection of items (=elements) that share certain properties.
 - Sets are denoted by capital letters.
 - Items that belong into a particular set are enclosed in braces (=curly brackets) and separated by a comma when listed.

Examples:

2. A **subset** is a collection of none, some or all items in a particular set.
 - Subsets are denoted by capital letters.
 - A set A is a subset of a set B if and only if every element in A is also in B.
 - Notation: _____
 - A set A is a **proper subset** of a set B if and only if every element in A is also in B, and there exists at least one element in B that is not in A.
 - Notation: _____
 - Note, by the above definitions, a set can be its own subset.
3. A **universal set** is a collection of everything that has certain properties.
 - Sometimes “...” is used to show that there is a pattern in the list of elements in the set.
 - Notation: _____
4. An **empty set = Null set** is a set that contains no elements.
 - An empty set is a subset of every set including an empty set.
 - Notation: _____ or _____

5. A **Cardinality = order of a set** is the number of elements in the set (= the size of the set).
- Order in which elements are listed in a set is not important. For example, given $A=\{1,2, 3\}$ and $B = \{3, 1, 2\}$, sets A and B are **equal**.

Example:

6. **Union = OR= “in either set or both”**

- Symbol: _____
- Example:

7. **Intersection = AND = “only in both sets”**

- Symbol: _____
- Example:

8. **Difference = “in one set but not in the other”**

- Symbol: _____
- Example:

Venn Diagrams

1. Intersection of events E and F

2. Union of events C and D

3. Mutually Exclusive Events A and B

4. Complement of event A = A^c

Mutually Exclusive and Non-Mutually Exclusive Events

- Mutually events have different properties = events that can never occur at the same time (=simultaneously).

Examples:

Additive Principle = Rule of Sum for Mutually Exclusive Events

The probability of either of two mutually exclusive events, A or B, is given by:

$$P(A \text{ or } B) = P(A) + P(B) = P(A \cup B)$$

Principle of Inclusion and Exclusion

If A and B are non-mutually exclusive events, then the total number of favourable outcomes is given by:

$$n(A \text{ or } B) = n(A) + n(B) - n(A \text{ and } B)$$

Probability of Non-Mutually Exclusive Events

The probability of either of two non-mutually exclusive events, A or B, is number of given by:

$$P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$$

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

Example 1: What is the probability of selecting either hearts or a face card from a regular deck of cards?

Example 2: What is the probability of selecting an ace or a face card from a regular deck of cards?

Independent and Dependent Events

- When one event has no effect on the probability of another event, the events are called **independent**.
- When one event has influence on the probability of another event, the events are called **dependent**.

Multiplicative Principle for Independent Events = Fundamental Counting Principle

The probability of two independent events, A and B, occurring is given by:

$$P(A \cap B) = P(A) \times P(B)$$

Example: Three green marbles and two yellow marbles are placed into a bag. What is the probability of randomly drawing a green marble followed by a yellow marble, assuming that the first marble is replaced before the second marble is drawn?

Multiplicative Principle for Dependent Events

The probability of two dependent events, A and B, occurring is given by:

$$P(A \cap B) = P(A) \times P(B|A)$$

In words, the probability of two dependent events, A and B, occurring at the same time is given by the product of the probability of occurring and the **conditional probability** that B occurs given that A already occurred.

- **Conditional Probability** = probability of a second event occurring, given that the first event occurred. The Sample space for the second event is reduced from the first event. This happens during sampling **without replacement**.

Example: A fair coin is flipped twice. What is the probability that it will come up once head and once tails, in either order?