

Section 5.1 Notes

Probability Rules

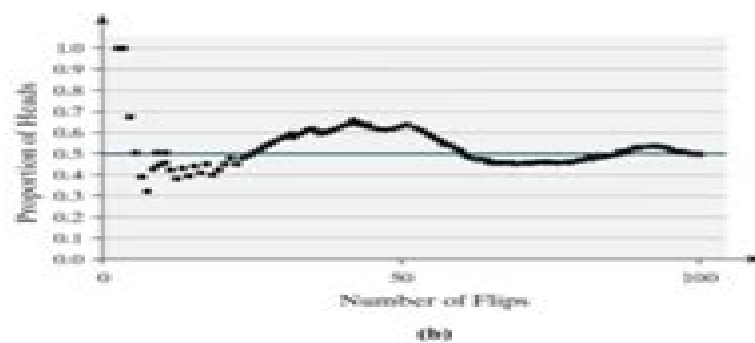
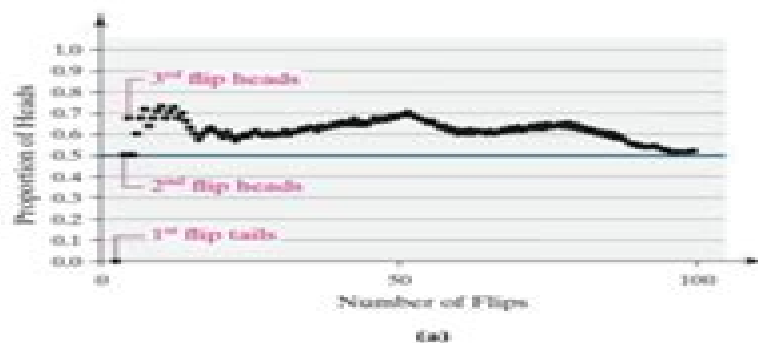
Definition A **random process** represents scenarios where the outcome of any particular trial of an experiment is unknown, but the proportion (or relative frequency) a particular outcome is observed approaches a specific value as the number of trials increases.

Probability is a measure of the likelihood of a random phenomenon or chance behavior occurring. Probability deals with experiments that yield random short-term results or **outcomes** yet reveal long-term predictability. The long-term proportion in which a certain outcome is observed is the **probability** of that outcome.

The Law of Large Numbers

As the number of repetitions of a probability experiment increases, the proportion with which a certain outcome is observed gets closer to the probability of the outcome.

Example Suppose a coin is flipped 100 times and the proportion of heads observed after each toss is computed. Figures (a) and (b) below show two repetitions of this experiment. In both cases, the proportion of heads approaches 0.5, the true probability, as the number of flips increases.



In probability, an **experiment** is any process with uncertain results that can be repeated.

Definitions The **sample space**, S , of a probability experiment is the collection of all possible outcomes.
An **event** is any collection of outcomes from a probability experiment. An event consists of one outcome or more than one outcome. We will denote events with one outcome, sometimes called *simple events*, e_i . In general, events are denoted using capital letters such as E .

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