Probability & Statistics
(Probability)

Trial (or) Random Experiment :   Consider an experiment which, though repeated any number of times under essentially identical conditions, does not give unique results but may result in any one of the several possible outcomes. These experiments are called as a Trial (or) Random Experiment. And the outcomes are known as **Events** .

Example: 1. Throwing a die is a trial & getting result (1 or 2 or 3 or 4 or 5 or 6) is an event.
  2. Tossing a coin is a trial & getting result head or tail is an event.

Sample Space :   The total number of possible outcomes in any trial is known as Sample space (or) Exhaustive Events & it is denoted by 'S'.

Example: 1.   In tossing a coin, there are two exhaustive cases that are head & tail.
  2. In throwing of a Die, there are six exhaustive cases. Since any one of the 6 faces 1, 2, 3, 4, 5, 6 may come on upper face.
  3. In drawing two cards from a pack of 52 cards, the exhaustive number of cases is $52C_2$.
  4. In throwing of two dice, the exhaustive number of cases is $6^2 = 36$
  5. In throwing of 'n' dice, the exhaustive number of cases is 6^n

Note : 1. An event $E_1 = S$, then the event E_1 is called as Sure (or) Certain Event.
  2. If $E_2 = \Phi$, then the event E_2 is called as **Impossible** event.

Equally likely events : Outcomes of a trial are said to be equally likely if there is no reason to expect one of them in preference to others.

Example : 1. In tossing an un-biased coin, the two possible cases head or tail are equally likely events.
  2.   In throwing an un-biased die, all the six faces are equally likely events.

Mutually Exclusive Events : Events are said to be mutually exclusive or incompatible if the happening of any one of them precludes the happening of all others .
i.e., If no two or more of them can happen simultaneously in the same trial.

Example : 1. In tossing a coin the events Head & tail are mutually exclusive.
  2. In throwing a die all 6 possible cases are mutually exclusive.
Note :   If two events are mutually exclusive, then the sets are disjoint.
i.e., Let A & B are two non-empty sets are said to be mutually exclusive if $A \cap B = \Phi$

Favorable Events : The number of cases favorable to an event in a trial is the number of outcomes which entail the happening of the event.

Example: 1. In throwing of two dice, The number of favorable cases for getting the sum of the results of the two dice 5 is **4** .   { (1,4), (4,1), (2,3), (3,2) }
  2. In drawing a card from a pack of 52 cards,
    The number of favorable cases for drawing an Ace is **4.**
    The number of favorable cases for drawing a spade is **13.**
    The number of favorable cases for drawing a red card is **26.**

Classical (or Mathematical) Definition of Probability :
If a trial results in "n" exhaustive, mutually exclusive & equally likely cases and "m" of them are favorable to happening of an event E, then the Probability of occurrence of event E is denoted by P(E) & is defined as

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