

Definitions for Probability

Probability

Probability is the likelihood of the occurrence of an event. The probability of event A is written $P(A)$. Probabilities are always numbers between 0 and 1, inclusive.

The four basic rules of probability:

- 1) For any event A, $0 \leq P(A) \leq 1$.
- 2) $P(\text{impossible event}) = 0$.
Also written $P(\text{empty set}) = 0$ or $P(\emptyset) = 0$.
- 3) $P(\text{sure event}) = 1$.
Also written $P(S) = 1$, where S is the sample set.
- 4) $P(\text{not } A) = 1 - P(A)$.
Also written $P(\text{complement of } A) = 1 - P(A)$ or
 $P(A^C) = 1 - P(A)$ or $P(\bar{A}) = 1 - P(A)$.

Experiment

In the study of probability, the name given to any controlled and repeatable process.

Event

A set of possible outcomes resulting from a particular experiment.

Outcome

A single specific possible result of an experiment.

Experiment	Outcomes
Tossing a coin	Heads, Tails
Rolling a six sided die	1,2,3,4,5,6

