

Sample Points and Sample Spaces

Random Experiments and Outcomes:

Define an experiment and specify all its possible outcomes.

Sample Space:

The mutually exclusive and exhaustive set of all outcomes of a random experiment.

Examples of Experiments, Outcomes, and Sample Spaces:

TABLE 1.

Experiment	Sample Space
Toss Coin	$S = \{H, T\}$ or $S = \{H, T, E\}$
Toss Coin Twice	$S = \{(H, H), (H, T), (T, H), (T, T)\}$
Toss Coin until Head Comes Up	$S = \{H, (T, H), (T, T, H), \dots, (T, T, \dots, T, H)\}$ or $S = \{1, 2, 3, \dots\}$, the number of times until head is recorded
Toss Die	$S = \{1, 2, 3, 4, 5, 6\}$
Sample Fraction of CO in Air Sample	$S = \{x: 0 \leq x \leq 1\}$
Measure Ampl. and Phase of Sin. Wave	$S = \{(a, \phi): 0 \leq a < \infty, 0 \leq \phi < 2\pi\}$

Events:

An event is a subset of a sample space.

Examples:

Ex. 1: $S = \{1, 2, 3, 4, 5, 6\}$. Events: $A = \{2\}$, elementary event or sample point, $B = \{2, 3, 4\}$, $C = \{2, 4, 6\}$.

Set Notation: $s \in S$, $s \in B$, $B \subset S$. If $X \subset S$ and $s \in S$, then we say X *occurred* if $s \in X$.

Trivial events: Certain event $A = S$, Impossible event $A = \{\emptyset\}$ = empty set.

Ex. 2: Toss pair of dice. $S = \{(1, 1), (1, 2), \dots, (6, 6)\}$. Events: $A_2 = \{(1, 1)\}$, $A_3 = \{(1, 2), (2, 1)\}$,
 $A_n =$ sample points or outcomes that add to n each, $A_{12} = \{(6, 6)\}$.

Ex. 3: Take samples of water and count Ecoli cells. $S = \{0, 1, 2, 3, \dots\}$, $A = \{n: n \geq 10\}$

Ex. 4: Measure amplitude and phase of sin. wave. $S = \{(a, \phi): 0 \leq a < \infty, 0 \leq \phi < 2\pi\}$.

Algebra of Sets (Boolean Algebra)

$S =$ sample space (universal set).

$A \subset S$ A is a subset of S .

$x \in S$ x is a member of S .

$x \in A$ x is a member of A .

$A \subset B$ A is a subset of B . If A occurs then B occurs. An event in A is also an event in B .

Set Union: $A \cup B$ or $A + B$.

Set Intersection: $A \cap B$ or AB .

Empty Set: If A and B have no common element (disjoint) then $A \cap B = \emptyset$.

Compliment: If $A \subset S$, then $A^c = \{x: x \notin A\}$. A^c is the event that A did not occur.

$$A \cup A^c = S$$

$$A \cap A^c = \emptyset$$

$$S^c = \emptyset \text{ and } \emptyset^c = S$$

$$A^{cc} = A$$

De Morgan's Rules:

$$A. (A \cup B)^c = A^c \cap B^c$$

$$B. (A \cap B)^c = A^c \cup B^c$$

$$\text{EX: } (A^c \cup B)^c = A \cap B^c$$

C. Principle of Duality:

If the following symbols are interchanged in an expression, provided equality and complementation are left unchanged, then a new correct, *dual* expression results.

$$\cup \Leftrightarrow \cap$$

$$\subset \Leftrightarrow \supset$$

$$S \Leftrightarrow \emptyset.$$

Partitioning Sample Space

Divide S into a collection of mutually exclusive and exhaustive subsets:

$$A_1 \cup A_2 \cup A_3 \dots \cup A_N = S, A_i \cap A_j = \emptyset, i \neq j$$