

## Chapter 3: Probability

While we will regularly use descriptive statistics throughout this course, we will begin to shift our focus to inferential statistics. The basis of making inference on a population is probability. There are two primary types of probability:

1. **Theoretical** - list all possible outcomes and determine relative frequency of each.
2. **Empirical** - probabilities assigned to outcomes of an experiment based on relative frequency of occurrence. (Ex: Flip coin many times.)

### Sample Space & Events

An **experiment** is any process whose outcome is unknown before the process is completed. To characterize the uncertainty in these outcomes, we will assign them **probabilities** to represent how likely they are to occur. *an ordered list of mathematical objects*

**Definition:** The **sample space** for an experiment is the set of all possible outcomes of the experiment. Often denoted  $S$ .

- Can be specified **before** the experiment is performed.

**Example:** Roll a 6-sided die. What is  $S$ ?  $S = \{1, 2, 3, 4, 5, 6\}$

**Example:** Observe the test score of a randomly chosen student. What is  $S$ ?  
 $S = \{ \text{every specific test score} \}$

**Example:** Observe the major of a randomly chosen student. What is  $S$ ?  
 $S = \{ \text{biology (maj), nursing, ...} \}$

**Example:** Inspect chips from a manufacturing process until the first defective is found. What is  $S$ ?  
 $S = \{1, 2, 3, 4, 5, \dots\}$  ~ natural #s =  $\mathbb{N}$

**Note:** Sample spaces are one of three types:

1. **Finite:** There are a finite number of outcomes in the sample space.
2. **Infinite discrete or Countably infinite:** There are an infinite number of outcomes in the sample space, but they can be listed. *an # between 0 & 1 including 0 & 1*
3. **Infinite:** Infinite sample spaces are typically intervals of real values.  $S = [0, 1]$

**Note:** We will focus on finite sample spaces in this chapter and take the classical probability approach where we assume that each of the finite number  $n$  possible outcomes has the same probability of occurrence, namely  $1/n$ .

**Example:** Toss a fair coin & roll a <sup>6-sided</sup> die. What is  $S$ ?

$$S = \{H1, H2, H3, H4, H5, H6, T1, T2, T3, T4, T5, T6\}$$

**Definition:** An event,  $E$ , is an outcome with which we can associate a probability. An event is always a subset of the sample space.

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