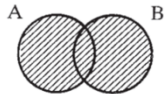


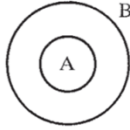
1.  $\cap$  'intersection'  
 $A \cap B$  is shaded.



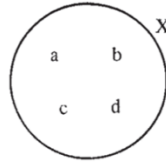
2.  $\cup$  'union'  
 $A \cup B$  is shaded.



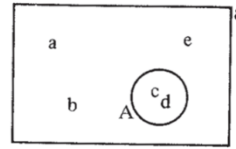
3.  $\subset$  'is a subset of'  
 $A \subset B$   
 $[B \not\subset A \text{ means 'B is not a subset of A'}]$



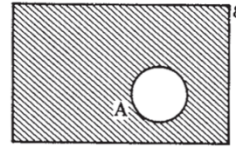
4.  $\in$  'is a member of'  
 'belongs to'  
 $b \in X$   
 $[e \notin X \text{ means 'e is not a member of set X'}]$



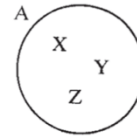
5.  $\mathcal{E}$  'universal set'  
 $\mathcal{E} = \{a, b, c, d, e\}$



6.  $A'$  'complement of'  
 'not in A'  
 $A'$  is shaded  
 $(A \cup A' = \mathcal{E})$



7.  $n(A)$  'the number of elements in set A'  
 $n(A) = 3$

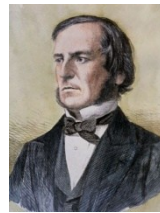
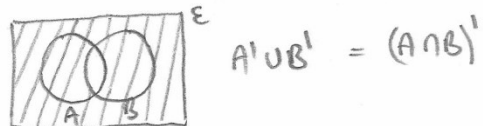
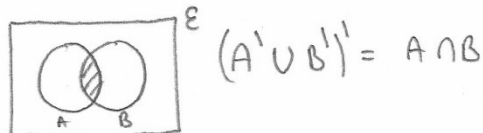
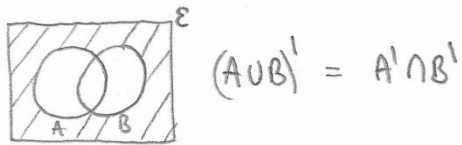


8.  $A = \{x : x \text{ is an integer, } 2 \leq x \leq 9\}$

The set of elements  $x$  such that  $x$  is an integer and  $2 \leq x \leq 9$ .  
 The set A is  $\{2, 3, 4, 5, 6, 7, 8, 9\}$ .

9.  $\emptyset$  or  $\{\}$  'empty set'  
 (Note  $\emptyset \subset A$  for any set A)

## Rules and notation of mathematical logic



George Boole  
 1815-1864

### Boolean algebra

$$A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$$

$$A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$$

$$A \cap (A \cup B) = A$$

$$A \cup (A \cap B) = A$$

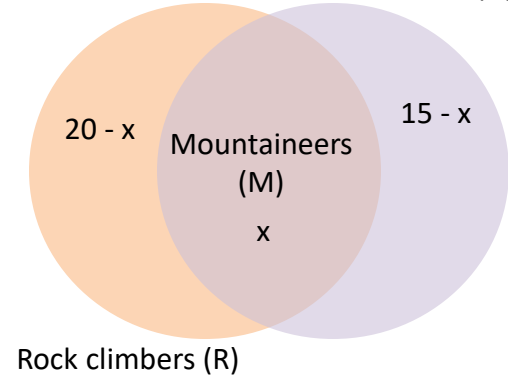
$$A' \cap B' = (A \cup B)'$$

$$A' \cup B' = (A \cap B)'$$

Last two are the *De-Morgan laws*

Couch potatoes (C) Hill walkers (H)

4



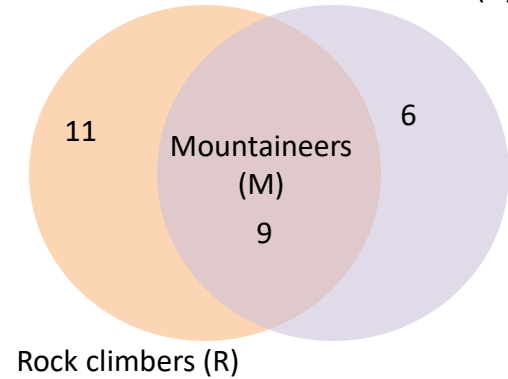
30 attendees at the local BMC meeting. 20 rock climbers and 15 hill walker + 4 couch potatoes. How many mountaineers?

$$4 + 20 - x + x + 15 - x = 30$$

Hence  $39 - x = 30 \Rightarrow x = 9$  mountaineers

Couch potatoes (C) Hill walkers (H)

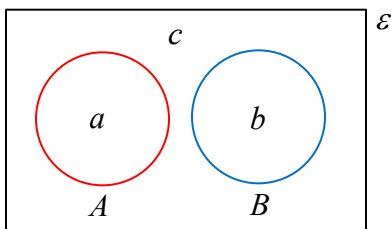
4



$$n(M) = 9; n(R) = 20; n(R \cup H) = 26; n(\mathcal{E}) = 30$$

## Venn diagrams and probability

### Mutual exclusivity



Sets  $A$  and  $B$  are **disjoint** if their intersection is null. This means  $A$  and  $B$  are **mutually exclusive** i.e. you can be a member of set  $A$ , or  $B$ , **but not both**

$$A \cap B = \emptyset$$

$$\therefore n(A \cap B) = 0$$

Define set sizes:

$$n(A) = a, n(B) = b, n((A \cup B)') = c$$

And hence define probabilities

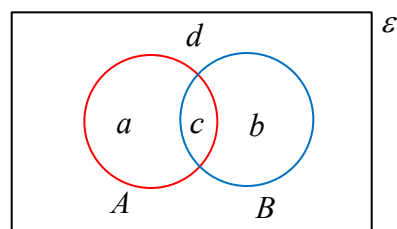
$$P(A) = \frac{a}{a+b+c}, P(B) = \frac{b}{a+b+c}$$

$$P(A \text{ or } B) \equiv P(A \cup B) = \frac{a+b}{a+b+c}$$

$$\therefore P(A \text{ or } B) \equiv P(A \cup B) = P(A) + P(B)$$

This is the (probability) criteria for  $A$  and  $B$  to be **mutually exclusive**.

### Independence



Define set sizes:

$$n(A \cap B) = c, n(B \cap A') = b,$$

$$n((A \cap B)') = d, n((A \cup B)') = d$$

and hence define probabilities

$$P(A) = \frac{a+c}{a+b+c+d}, P(B) = \frac{b+c}{a+b+c+d}$$

$$P(A \& B) \equiv P(A \cap B) = \frac{c}{a+b+c+d}$$

The (probability) criteria for  $A$  and  $B$  to be **independent** is.

$$P(A \& B) \equiv P(A \cap B) = P(A)P(B)$$

For this to be true:

$$\frac{c}{a+b+c+d} = \frac{a+c}{a+b+c+d} \frac{b+c}{a+b+c+d}$$

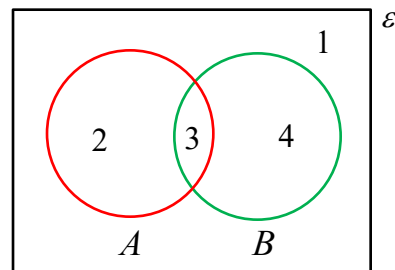
$$\therefore c(a+b+c+d) = (a+c)(b+c)$$

$$\therefore ca + cb + c^2 + cd = ab + cb + ac + c^2$$

$$\therefore \boxed{cd = ab}$$

Alas, there isn't a nice visual picture-only Venn-diagram representation of independence.

### Bayes' Theorem and conditional probability



$$P(A) = \frac{5}{10} = \frac{1}{2}$$

$$P(B) = \frac{7}{10}$$

$$P(B | A) = \frac{3}{5}$$

$$P(A | B) = \frac{3}{7}$$

$$P(A \& B) = P(A \cap B) = \frac{3}{10}$$

$$P(A \text{ or } B) = P(A \cup B) = \frac{9}{10}$$

$$P(A)P(B | A) = \frac{1}{2} \times \frac{3}{5} = \frac{3}{10}$$

$$P(B)P(A | B) = \frac{7}{10} \times \frac{3}{7} = \frac{3}{10}$$

i.e. **Bayes' Theorem** holds:

$$P(A)P(B | A) = P(B)P(A | B)$$

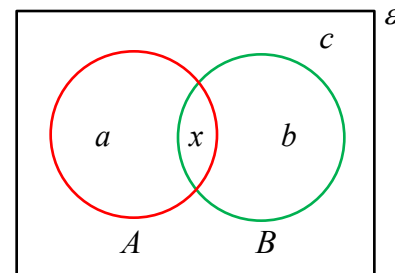
Are  $A$  and  $B$  independent?

$$P(A \& B) = \frac{3}{10}$$

$$P(A)P(B) = \left(\frac{1}{2}\right)\left(\frac{7}{10}\right) = \frac{7}{20}$$

$$\therefore P(A \& B) \neq P(A)P(B)$$

$A$  and  $B$  are *not* independent.



**Proof of Bayes' Theorem using Venn diagrams**

$$P(A) = \frac{x+a}{a+x+b+c}$$

$$P(B) = \frac{x+b}{a+x+b+c}$$

$$P(B | A) = \frac{x}{x+a}$$

$$P(A | B) = \frac{x}{x+b}$$

$$P(A \& B) = P(A \cap B) = \frac{x}{a+x+b+c}$$

$$P(A \text{ or } B) = P(A \cup B) = \frac{a+x+b}{a+x+b+c}$$

$$P(A)P(B | A) = \frac{x+a}{a+x+b+c} \times \frac{x}{x+a} = \frac{x}{a+x+b+c}$$

$$P(B)P(A | B) = \frac{x+b}{a+x+b+c} \times \frac{x}{x+b} = \frac{x}{a+x+b+c}$$

$$\therefore \boxed{P(A)P(B | A) = P(B)P(A | B)}$$

Note in this example:

$$n(\epsilon) = a + x + b + c$$

$$n(A) = a + x$$

$$n(B) = b + x$$

$$n(A \cap B) = x$$

$$n(B \cap A') = b$$