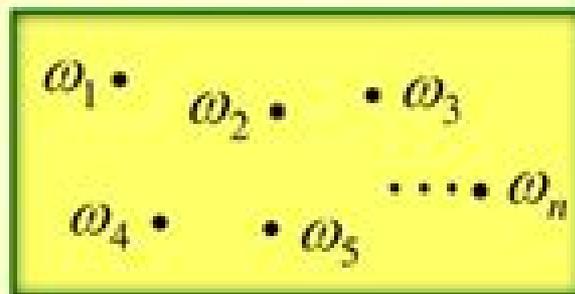


~ Three Ingredients of a “Probability Model” ~

- **Sample space** (of an experiment) = set of all *possible* outcomes $\Omega = \{\omega_1, \omega_2, \omega_3, \dots, \omega_n\}$



Ex: $\Omega = \{R, O, Y, G, B\}$

Note: *Infinitely* many outcomes are possible as well, but assume n *finite* for simplicity.

- **Sigma-field** \mathcal{F} of events = Set of all subsets (i.e., “*power set*”) of Ω

Claim: If $\#(\Omega) = n$, then $\#(\mathcal{F}) = 2^n$. (**Note:** Subtle mathematical difficulties arise if infinite.)

Proof 1: Each outcome ω_i has two possibilities for inclusion in a subset (i.e., “in” or “out”), for $i = 1, 2, 3, \dots, n$. Thus, there are $2 \times 2 \times 2 \times \dots \times 2 = 2^n$ such subsets. QED

Recall: $\binom{n}{k}$ counts the number of ways that k objects can be chosen from n objects (without regard to order).

$$\binom{5}{0} = \boxed{1}, \quad \binom{5}{1} = \boxed{5}, \quad \binom{5}{2} = \boxed{10}, \quad \binom{5}{3} = \boxed{10}, \quad \binom{5}{4} = \boxed{5}, \quad \binom{5}{5} = \boxed{1}$$

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