

$A \cap B = A \setminus (A \setminus B) \quad \phi = \Omega \setminus \Omega$   
 $= A \setminus (\Omega \setminus B)$   
 $\Omega \setminus A = A^c$

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$\Omega = A \cup (\Omega \setminus A)$   
 $(\Omega \setminus A) \cap A = \phi$   
 $P(\Omega) = 1 = P(A) + P(A^c)$

$P(\bigcup_{i=1}^n A_i) = P(\bigcup_{i=1}^{n-1} A_i \cup A_n)$   
 $= P(\bigcup_{i=1}^{n-1} A_i) \cup P(A_n)$   
 $\uparrow$   
 $\text{definition} \rightarrow = P(A_1) + P(A_2) + \dots + P(A_n)$

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$|\Omega| = 1 \quad (\Omega, \mathcal{A}, P)$   
 $\mathcal{A} = \{\phi, \Omega\} \quad P(\Omega) = 1 \quad P(\phi) = 0$

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$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |B \cap C| - |A \cap C| + |A \cap B \cap C|$

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$P(A \cup B) = P(A) + P(B) - P(A \cap B)$

$P(A) = P(A \setminus B) + P(A \cap B)$   
 $P(A \cup B) = P(A \setminus B) + P(B \setminus A) + P(A \cap B)$   
 $P(A \cup B) = P(A) - P(A \cap B) + P(B) - P(A \cap B) + P(A \cap B)$

Induktion für jede endliche  $A_i$

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$P(\bigcup_{i=1}^n A_i) = P(\bigcup_{i=1}^{n-1} A_i \cup A_n)$

$= \sum_{j=1}^n (-1)^{j+1} \sum_{1 \leq i_1 < \dots < i_j \leq n} P(A_{i_1} \cap \dots \cap A_{i_j})$

- in previous step def. richtig genug überführt  $A_{k+1}$   
 - def. über  $P(A_{i_1} \cap \dots \cap A_{i_k})$

der Vorteil das  $j$   $- P((A_{i_1} \cap \dots \cap A_{i_{j-1}}) \cup \dots \cup A_{i_j} \cap A_{i_{j-1}})$   
 "offen" kann ich das für die

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$P(M) = \frac{|M|}{|\Omega|}$

$P(\bigcup_{i=1}^n A_i) = \frac{|\bigcup_{i=1}^n A_i|}{|\Omega|} = \frac{|\cdot|}{|\Omega|}$

(n Objekte in einem  $\leftarrow P(\text{"exactly j of them"})$   
 möglichkeiten  $(1, 2, \dots, n) \rightarrow (s_{11}, s_{12}, \dots, s_{1n})$

$n_i = \{ \text{position } s(i) = i \}$   
 $d = n! - |n_1 \cup \dots \cup n_n|$

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$$|n_1, n_2, \dots, n_{k-1}| = \frac{(n-k)!}{(k-1)!}$$

$$|n_1, 0, \dots, 0, n_k| = \sum_{\ell=1}^n (-1)^{\ell+1} \binom{n}{\ell} \frac{(n-k)!}{(k-1)!}$$

$$= \sum_{\ell=1}^n (-1)^{\ell+1} \frac{n!}{\ell! (n-k)!} \cdot (k-1)! = \sum_{\ell=1}^n (-1)^{\ell+1} \frac{n!}{\ell!} \cdot \frac{(k-1)!}{(n-k)!}$$

$$d = n! - \sum_{\ell=1}^n (-1)^{\ell+1} \frac{n!}{\ell!} = n! \sum_{\ell=0}^n (-1)^\ell \frac{1}{\ell!}$$

$$P(\text{"Slo verbita waji"}) = \sum_{\ell=0}^n (-1)^\ell \frac{1}{\ell!}$$

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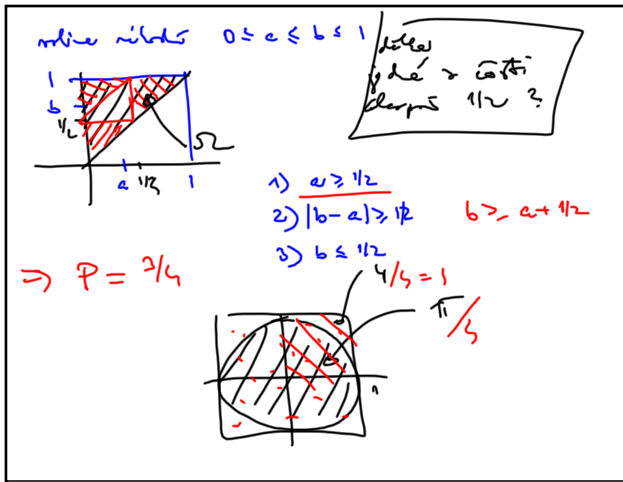
$$P(A \cap B) = P(A) \cdot P(B)$$

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

$$P(A_1) \cdot \frac{P(A_2 \cap A_1)}{P(A_1)} \cdot \frac{P(A_3 \cap (A_2 \cap A_1))}{P(A_2 \cap A_1)} \cdot \dots$$

$$= P(A_1 \cap A_2 \cap \dots \cap A_n)$$

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