

Classical definition of Probability.

If a random experiment results in n mutually exclusive, equally likely and exhaustive outcomes, out of which m are favorable to the occurrence of an event A , then the probability of occurrence of A is given by

$$P(A) = \frac{m}{n} = \frac{\text{Number of outcomes favourable to } A}{\text{Number of total outcomes}}$$

It is obvious that $0 \leq m \leq n$. If an event A is certain to happen, then $m = n$, thus $P(A) = 1$.

If A is impossible to happen, then $m = 0$ and so $P(A) = 0$. Hence we conclude that

$$0 \leq P(A) \leq 1.$$

Further, if \bar{A} denotes negative of A i.e. event that A doesn't happen, then for above cases m, n ; we shall have

$$P(\bar{A}) = \frac{n-m}{n} = 1 - \frac{m}{n} = 1 - P(A)$$

$$\therefore P(A) + P(\bar{A}) = 1.$$

Notations: For two events A and B ,

- (i) A' or \bar{A} or A^c stands for the non-occurrence or negation of A .
- (ii) $A \cup B$ stands for the occurrence of at least one of A and B .
- (iii) $A \cap B$ stands for the simultaneous occurrence of A and B .
- (iv) $A' \cap B'$ stands for the non-occurrence of both A and B .
- (v) $A \subseteq B$ stands for "the occurrence of A implies occurrence of B ".