

Example 4. A die is rolled twice. Let all the elementary events in $\Omega = \{(i, j) : i, j = 1, 2, \dots, 6\}$ be assigned the same probability. Let A be the event that the first throw shows a number ≤ 2 , and B , the event that the second throw shows at least 5. Then

$$\begin{aligned} A &= \{(i, j) : 1 \leq i \leq 2, j = 1, 2, \dots, 6\}, \\ B &= \{(i, j) : 5 \leq j \leq 6, i = 1, 2, \dots, 6\}, \\ A \cap B &= \{(1, 5), (1, 6), (2, 5), (2, 6)\}; \end{aligned}$$

$$\begin{aligned} P(A \cup B) &= PA + PB - P(A \cap B) \\ &= \frac{1}{3} + \frac{1}{3} - \frac{4}{36} = \frac{5}{9}. \end{aligned}$$

Example 5. A coin is tossed three times. Let us assign equal probability to each of the 2^3 elementary events in Ω . Let A be the event that at least one head shows up in three throws. Then

$$\begin{aligned} P(A) &= 1 - P(A^c) \\ &= 1 - P(\text{no heads}) \\ &= 1 - P(\text{TTT}) = \frac{7}{8}. \end{aligned}$$

We next derive two useful inequalities.

Theorem 4 (Bonferroni's Inequality). Given $n (> 1)$ events A_1, A_2, \dots, A_n ,

$$\sum_{i=1}^n PA_i - \sum_{i < j} P(A_i \cap A_j) \leq P\left(\bigcup_{i=1}^n A_i\right) \leq \sum_{i=1}^n PA_i. \quad (7)$$

Proof. In view of (4) it suffices to prove the left side of (7). The proof is by induction. The inequality on the left is true for $n = 2$ since

$$PA_1 + PA_2 - P(A_1 \cap A_2) = P(A_1 \cup A_2).$$

For $n = 3$,

$$P\left(\bigcup_{i=1}^3 A_i\right) = \sum_{i=1}^3 PA_i - \sum_{i < j} P(A_i \cap A_j) + P(A_1 \cap A_2 \cap A_3),$$

and the result holds. Assuming that (7) holds for $3 < m \leq n - 1$, we show that it holds also for $m + 1$:

$$\begin{aligned} P\left(\bigcup_{i=1}^{m+1} A_i\right) &= P\left(\left(\bigcup_{i=1}^m A_i\right) \cup A_{m+1}\right) \\ &= P\left(\bigcup_{i=1}^m A_i\right) + PA_{m+1} - P\left(A_{m+1} \cap \left(\bigcup_{i=1}^m A_i\right)\right) \end{aligned}$$

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