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6 Introduction to Probability Theory. By Equation (1.2) we have that $P(E \cup F)$, the probability that either the first or the second coin falls heads, is given by. $P(E \cup F) = P(E) + P(F) - P(EF) = 1/2 + 1/2 - 1/4 = 3/4$.

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2.1 Introduction to Probability Theory. 2. If the experiment consists of rolling a die, then the sample space is. $S = \{1, 2, 3, 4, 5, 6\}$ where the outcome i means that i appeared on the die, $i = 1, 2, 3, 4, 5, 6$.

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(Bonferroni's inequality) From the inclusion/exclusion identity for two sets we have $P(E \cup F) = P(E) + P(F) - P(EF)$.

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