

GENERAL PROBABILITY

Basic Probability Relationships

$$\begin{aligned} \Pr(A \cup B) &= \Pr(A) + \Pr(B) - \Pr(A \cap B) \\ \Pr(A \cup B \cup C) &= \Pr(A) + \Pr(B) + \Pr(C) \\ &\quad - \Pr(A \cap B) - \Pr(B \cap C) - \Pr(A \cap C) \\ &\quad + \Pr(A \cap B \cap C) \\ \Pr(A^c) &= 1 - \Pr(A) \end{aligned}$$

Law of Total Probability

$$\Pr(B) = \sum_{i=1}^n \Pr(B \cap A_i)$$

De Morgan's Law

$$\begin{aligned} \Pr[(A \cup B)^c] &= \Pr[A^c \cap B^c] \\ \Pr[(A \cap B)^c] &= \Pr[A^c \cup B^c] \end{aligned}$$

Conditional Probability

$$\Pr(A|B) = \frac{\Pr(A \cap B)}{\Pr(B)}$$

Independence

$$\begin{aligned} \Pr(A \cap B) &= \Pr(A) \cdot \Pr(B) \\ \Pr(A|B) &= \Pr(A) \end{aligned}$$

Bayes' Theorem

$$\Pr(A_i|B) = \frac{\Pr(B|A_i) \cdot \Pr(A_i)}{\sum_{j=1}^n \Pr(B|A_j) \cdot \Pr(A_j)}$$

Combinatorics

$$n! = n \cdot (n-1) \cdot \dots \cdot 2 \cdot 1$$

$${}^n P_k = \frac{n!}{(n-k)!}$$

$${}^n C_k = \binom{n}{k} = \frac{n!}{(n-k)! \cdot k!}$$

UNIVARIATE PROBABILITY DISTRIBUTIONS

*Learn both discrete and continuous cases

*Probability Mass Function (PMF)

$$\begin{aligned} \sum_{x \in \mathcal{X}} p_X(x) &= 1 \\ \Pr(X = a) &= 0 \text{ (continuous)} \end{aligned}$$

*Cumulative Distribution Function (CDF)

$$\begin{aligned} F_X(x) &= \Pr(X \leq x) = \sum_{x_i \leq x} p_X(x_i) \\ \Pr(a < X \leq b) &= F_X(b) - F_X(a) \\ f_X(x) &= \frac{d}{dx} F_X(x) \text{ (continuous)} \end{aligned}$$

*Expected Value

$$\begin{aligned} E[c] &= c \\ E[g(X)] &= \int_{-\infty}^{\infty} g(x) \cdot f_X(x) dx \\ E[g(X)] &= \int_0^{\infty} g'(x) \cdot S_X(x) dx, \text{ for } x \geq 0 \end{aligned}$$

$$\begin{aligned} E[g(X) | j \leq X \leq k] &= \frac{\int_j^k g(x) \cdot f_X(x) dx}{\Pr(j \leq X \leq k)} \\ E[c \cdot g(X)] &= c \cdot E[g(X)] \\ E[a_1 \cdot X + \dots + a_n \cdot X^n] &= a_1 \cdot E[X] + \dots + E[a_n \cdot X^n] \end{aligned}$$

Variance, Standard Deviation, and Coefficient of Variation

$$\begin{aligned} \text{Var}[X] &= E[X^2] - (E[X])^2 \\ \text{Var}[aX + b] &= a^2 \cdot \text{Var}[X] \\ \text{Var}[c] &= 0 \\ SD[X] &= \sqrt{\text{Var}[X]} \\ CV[X] &= SD[X] / E[X] \end{aligned}$$

*Moment Generating Function (MGF)

$$\begin{aligned} M_X(t) &= E[e^{tX}] \\ M_{X+a}(t) &= e^{ta} \cdot M_X(at) \\ M_X(0) &= 1 \\ M_{X+Y}(t) &= M_X(t) \cdot M_Y(t) \text{ (Independent)} \\ \frac{d^n}{dt^n} M_X(t) \Big|_{t=0} &= E[X^n] \end{aligned}$$

Probability Generating Function (PGF)

$$\begin{aligned} P_X(z) &= E[z^X] \\ P_X(0) &= p_X(0) \\ \frac{d^n}{dz^n} P_X(z) \Big|_{z=1} &= p_X(n) \\ \frac{d^n}{dz^n} P_X(z) \Big|_{z=1} &= E[X(X-1)\dots(X-n+1)] \end{aligned}$$

Percentiles

The 100th percentile is the smallest value of x_p where $F_X(x_p) \geq p$.

Univariate Transformation

$$\begin{aligned} f_Y(y) &= f_X(g^{-1}(y)) \cdot \left| \frac{d}{dy} g^{-1}(y) \right| \\ \text{where } y = g(x) &\Leftrightarrow x = g^{-1}(y) \end{aligned}$$

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web the hospice must 1 identify and document patient needs not related to the terminal illness in the comprehensive assessment and note who s addressing them 2 make sure that each patient and the primary caregiver s get education and training for the care and services identified in the poc

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web creating an effective hospice plan of care the hyperlink table at the end of this document gives the complete url for each hyperlink introduction the hospice plan of care poc maps out needs and services supplied for a medicare patient facing a terminal illness as well as the patient s family caregiver