

### 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 100<sup>th</sup> percentile is the smallest value of  $x_p$  where  $F_X(x_p) \geq p$ .

#### Univariate Transformation

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

# Exam P Syllabus September 2016 Soa

**Daniel F McAuley**



**Exam P Syllabus September 2016 Soa:**

## **Exam P Syllabus September 2016 Soa** Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Exam P Syllabus September 2016 Soa**," published by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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