

GENERAL PROBABILITY
Basic Probability Relationships

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

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

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

Combinatorics

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

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

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

$$\text{Partition} = \frac{n!}{k_1! \cdot k_2! \cdot \dots \cdot k_r!} \quad k_1 + k_2 + \dots + k_r = n$$

$$\text{Probability} = \frac{\text{number of outcomes that satisfy the event}}{\text{total number of outcomes}}$$

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***Probability Mass Function (PMF)**

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

***Cumulative Distribution Function (CDF)**

$$\begin{aligned} F_X(x) &= \Pr(X \leq x) = \sum_{t \leq x} p_X(t) \\ \Pr(a < X \leq b) &= F_X(b) - F_X(a) \\ f_X(x) &= \frac{d}{dx} F_X(x) \text{ (continuous)} \\ S_X(x) &= 1 - F_X(x) = \Pr(X > x) \end{aligned}$$

***Expected Value**

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

$$E[g(X)|j \leq X \leq k] = \frac{\int_j^k g(x) \cdot f_X(x) \, dx}{\Pr(j \leq X \leq k)}$$

$$E[c] = c$$

$$E[c \cdot g(X)] = c \cdot E[g(X)]$$

$$E[g_1(X) + \dots + g_n(X)] = E[g_1(X)] + \dots + E[g_n(X)]$$

Variance, Standard Deviation, and
Coefficient of Variation

$$\text{Var}[X] = E[(X - \mu)^2] = E[X^2] - (E[X])^2$$

$$\text{Var}[aX + b] = a^2 \cdot \text{Var}[X]$$

$$\text{Var}[c] = 0$$

$$\text{SD}[X] = \sqrt{\text{Var}[X]}$$

$$\text{CV}[X] = \text{SD}[X]/E[X]$$

Percentiles

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

Modes

The mode(s) of a random variable is/are the value(s) where the probability function is maximized.

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Yicheng Fang



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quality sample problems that cover a range of topics in probability theory Each problem is fully explained and solved in detail so you can follow the logic and understand the reasoning behind the solution This book is not designed to help you achieve a perfect score on Exam P Instead our goal is to help you develop a deep understanding of probability theory that will serve you well throughout your career as an actuary If you study the material in this book carefully and work through the sample problems you should have no problem achieving a passable score on Exam P and laying a strong foundation for future exams

Conclusion We wish you all the best in your journey to become an actuary We know that it will be a long and challenging road but we believe that the rewards are worth it With hard work perseverance and a deep understanding of probability theory you can achieve your goals and make a positive impact on the world Good luck

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problems you should have no problem achieving a passable score on Exam P and laying a strong foundation for future exams
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