

**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**

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

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

$$\begin{aligned} E[c] &= c \\ E[c \cdot g(X)] &= c \cdot E[g(X)] \\ E[g_1(X) + \dots + g_n(X)] &= E[g_1(X)] + \dots + E[g_n(X)] \end{aligned}$$

**Variance, Standard Deviation, and**
**Coefficient of Variation**

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

**Percentiles**

The 100p<sup>th</sup> 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.

# Best Study Guide For Actuary Exam P

**Thomas McGannon**



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