

Probability Formula Sheet

Axioms

Axiom 1: $0 \leq P[A]$

It states that the probability (mass) is nonnegative

Axiom 2: $P[S] = 1$

It states that there is a fixed total amount of probability (mass), namely 1 unit.

Axiom 3: If $A \cap B = \emptyset$, then $P[A \cup B] = P[A] + P[B]$

It states that the total probability (mass) in two disjoint objects is the sum of the individual probabilities (masses).

Axiom 4:

If A_1, A_2, \dots is a sequence of events such that $A_i \cap A_j = \emptyset$ for all $i \neq j$, then

$$P\left[\bigcup_{k=1}^{\infty} A_k\right] = \sum_{k=1}^{\infty} P[A_k]$$

Corollaries

$P[A^c] = 1 - P[A]$	$1 = P[S] = P[A^c] + P[A]$
$P[A] \leq 1$	$P[\emptyset] = 0$
$P[A \cup B] = P[A] + P[B] - P[A \cap B]$	If $A \subset B$, then $P[A] \leq P[B]$
$P[A \cup B] \leq P[A] + P[B]$	

Computing probabilities by counting methods

- Sampling with Replacement and with Ordering:

Number of distinct ordered k -tuples = n^k

- Sampling without Replacement and with Ordering:

Number of distinct ordered k -tuples = $n(n-1)\dots(n-k+1)$

Permutations of n Distinct Objects

Number of permutations of n objects = $n(n-1)\dots(2)(1) \triangleq n!$ (We refer to $n!$ as n factorial.)

- Sampling without Replacement and without Ordering

$$C_k^n \triangleq k! = n(n-1)\dots(n-k+1)$$

$$C_k^n = \frac{n(n-1)\dots(n-k+1)}{k!} = \frac{n!}{k!(n-k)!} \triangleq \binom{n}{k}$$

- Sampling with Replacement and without Ordering

$$\binom{n-1+k}{k} = \binom{n-1+k}{n-1}$$

Conditional probability

$$P[A|B] = \frac{P[A \cap B]}{P[B]}$$

Addition Rule:

$$P[A \cup B] = P[A] + P[B] - P[A \cap B]$$

If A & B are mutually exclusive then: $P[A \cup B] = P[A] + P[B]$

Multiplication Rule:

$$P[A \cap B] = P[A]P[B|A] = P[B]P[A|B]$$

If A & B are independent then: $P[A \cap B] = P[A]P[B]$

Probability Laws

Total probability law:

$$P[A] = P[A \cap B_1] + P[A \cap B_2] + \dots + P[A \cap B_n] \text{ OR}$$

$$P[A] = P[A|B_1]P[B_1] + P[A|B_2]P[B_2] + \dots + P[A|B_n]P[B_n] \text{ OR}$$

$$P[A] = P[A|B]P[B] + P[A|B^c]P[B^c]$$

Bayes' Law

$$P[B_i|A] = \frac{P[B_i \cap A]}{P[A]} = \frac{P[B_i \cap A]}{P[A]} = P[A|B_i] \frac{P[B_i]}{P[A]} = \frac{P[A|B_i]P[B_i]}{\sum_{j=1}^n P[A|B_j]P[B_j]}$$

Probability definition:

A & B are mutually exclusive if $[A \cap B] = \emptyset$

A & B are independent if $P[A|B] = P[A]$ & $P[B|A] = P[B]$ & $P[A \cap B] = P[A]P[B]$

Discrete Probability Distributions

Expected value or mean of a discrete random variable X :

$$m_x = E[X] = \sum_{x \in \mathcal{X}} x p_x(x) = \sum_x x_k p_x(x_k)$$

Variance of the random variable X

$$\sigma_x^2 = \text{VAR}[X] = E[(X - m_x)^2] = \sum_x (x_k - m_x)^2 p_x(x_k) = E[X^2] - m_x^2$$

Standard deviation of the random variable X :

$$\sigma = \text{STD}[X] = \text{VAR}[X]^{1/2}$$

INVT

X	X counts	P_x	Values of x	$E[X]$	$\text{VAR}[X]$
Bernoulli	Equals one if the event A occurs, and zero otherwise.	$P_x = 1-p, P_1 = p$	0, 1	p	$p(1-p)$
Binomial	Number of successes in fixed n trials.	$\binom{n}{k} p^k (1-p)^{n-k}$	0, 1, ..., n	np	$np(1-p)$
Geometric	Number of trials up through 1st success.	$p(1-p)^k, p(1-p)^{k-1}$	0, 1, ..., 1, 2, ...	$\frac{1-p}{p}, \frac{1}{p}$	$\frac{1-p}{p^2}$
Uniform	outcomes are equally likely	$\frac{1}{L}$	1, 2, ..., L	$\frac{L+1}{2}$	$\frac{L^2-1}{12}$
Poisson	number of events that occur in fixed time period	$\frac{\alpha^k}{k!} e^{-\alpha}, \alpha > 0$	0, 1, 2	α	α

Probability Statistics Engineering Formula Sheets

Y Pai



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This book delves into Probability Statistics Engineering Formula Sheets. Probability Statistics Engineering Formula Sheets is an essential topic that needs to be grasped by everyone, from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Probability Statistics Engineering Formula Sheets, encompassing both the fundamentals and more intricate discussions.

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Table of Contents Probability Statistics Engineering Formula Sheets

1. Understanding the eBook Probability Statistics Engineering Formula Sheets
 - The Rise of Digital Reading Probability Statistics Engineering Formula Sheets
 - Advantages of eBooks Over Traditional Books
2. Identifying Probability Statistics Engineering Formula Sheets
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Probability Statistics Engineering Formula Sheets
 - User-Friendly Interface
4. Exploring eBook Recommendations from Probability Statistics Engineering Formula Sheets
 - Personalized Recommendations
 - Probability Statistics Engineering Formula Sheets User Reviews and Ratings
 - Probability Statistics Engineering Formula Sheets and Bestseller Lists
5. Accessing Probability Statistics Engineering Formula Sheets Free and Paid eBooks
 - Probability Statistics Engineering Formula Sheets Public Domain eBooks
 - Probability Statistics Engineering Formula Sheets eBook Subscription Services
 - Probability Statistics Engineering Formula Sheets Budget-Friendly Options
6. Navigating Probability Statistics Engineering Formula Sheets eBook Formats
 - ePub, PDF, MOBI, and More
 - Probability Statistics Engineering Formula Sheets Compatibility with Devices
 - Probability Statistics Engineering Formula Sheets Enhanced eBook Features
7. Enhancing Your Reading Experience

- Adjustable Fonts and Text Sizes of Probability Statistics Engineering Formula Sheets
 - Highlighting and Note-Taking Probability Statistics Engineering Formula Sheets
 - Interactive Elements Probability Statistics Engineering Formula Sheets
8. Staying Engaged with Probability Statistics Engineering Formula Sheets
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Probability Statistics Engineering Formula Sheets
 9. Balancing eBooks and Physical Books Probability Statistics Engineering Formula Sheets
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Probability Statistics Engineering Formula Sheets
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Probability Statistics Engineering Formula Sheets
 - Setting Reading Goals Probability Statistics Engineering Formula Sheets
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Probability Statistics Engineering Formula Sheets
 - Fact-Checking eBook Content of Probability Statistics Engineering Formula Sheets
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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