

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:

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

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

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

Bayes' Law

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

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	$\frac{\mu^k}{k!} e^{-\mu}, \mu > 0$	0, 1, 2, ...	μ	μ

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