

**GENERAL PROBABILITY**
**Basic Probability Relationships**

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

**Law of Total Probability**

$$\Pr(B) = \sum_{i=1}^n \Pr(B \cap A_i)$$

**De Morgan's Law**

$$\begin{aligned}\Pr[(A \cup B)'] &= \Pr(A' \cap B') \\ \Pr[(A \cap B)'] &= \Pr(A' \cup B')\end{aligned}$$

**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**

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

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

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

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

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

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**Probability Mass Function (PMF)**

$$\begin{aligned}\sum_i \Pr_X(x_i) &= 1 \\ \Pr(X = a) &= 0 \text{ (continuous)}\end{aligned}$$

**Cumulative Distribution Function (CDF)**

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

**Expected Value**

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

$$\mathbb{E}[g(X)|a \leq X \leq b] = \frac{\int_a^b g(x) \cdot f_X(x) \, dx}{\Pr(a \leq X \leq b)}$$

$$\mathbb{E}[c] = c$$

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

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

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

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

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

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

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

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

**Percentiles**

The  $100p\%$  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.

# Actuary P Exam Study Guide

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