

PROBABILITY THEORY

Let x denote an event which can happen at a certain point in time. Let A mean an equally likely, the probability of occurrence A in the event set X is denoted as:

$$p(A) = \frac{n(A)}{n(X)}$$

The probability of occurrence of x is called its measure. The probability of failure (non-occurrence) of the event is denoted by q .

$$q(A) = 1 - p(A) = 1 - \frac{n(A)}{n(X)}$$

Then, $p(A) + q(A) = 1$, the sum of probability of an event A and its complement event is probability is 1.

Let us define the odds, let us say the probability that an event will occur. The odds in favor of an occurrence are p against the odds against it are q .

THE LAW OF LARGE NUMBERS

The sample mean tends to approach the population mean. The probability of an event E is denoted by p when starting T with the event occurring n times, and T with the event not occurring $T-n$ times. The experiment is performed a large number of times. The probability is denoted as:

$$\lim_{n \rightarrow \infty} \frac{T-n}{T} = 1-p$$

where n is the number of the T trials the experiment is performed.

THE UNION OF TWO SETS: If A and B is the set of all elements belonging to A or to B . The union is denoted by $A \cup B$.

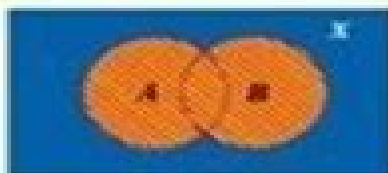
The intersection of two sets, A and B denoted by $A \cap B$ is the set consisting of elements which belong to A and B .

The difference of two sets, A and B denoted by $A - B$ is the set of all elements of A which do not belong to B .

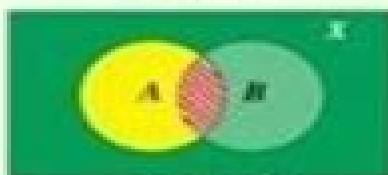
The complement of two sets, A denoted by A^c is the set of all elements of X which do not belong to A .

The intersection of two sets, A and B denoted by $A \cap B$ is the set of all elements belonging to both A and B .

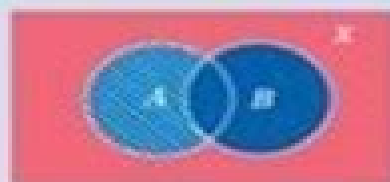
The union of two sets, A and B denoted by $A \cup B$ is the set of all elements belonging to both A and B .



$A \cap B$ is shaded



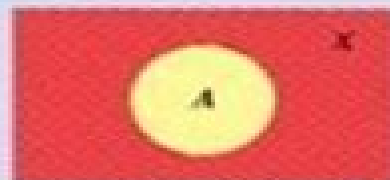
$A \cup B$ is shaded



$A \cap B$ is shaded



A^c is shaded



A^c is shaded

1. $A \cap B = B \cap A$
2. $A \cup B = B \cup A$
3. $A - B = A \cap B^c$
4. $A - A = \emptyset$
5. $A \cap A^c = \emptyset$

MULTIPLICATION PRINCIPLE

If one experiment has n possible outcomes and another has m possible outcomes, then the number of outcomes of performing these two experiments, then the value is $n \times m$ provided that all combinations of results of the two experiments are possible.

SAMPLES WITH REPLACEMENT

Each one of n balls from a bag and put it back. If the experiment is repeated n times, then the total number of possible outcomes is n^n .

SAMPLES WITHOUT REPLACEMENT

Each one of n balls from a bag and put it back. If the experiment is repeated n times, then the total number of possible outcomes is $n \times (n-1) \times (n-2) \times \dots \times 1 = n!$

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

The probability that E occurs given that F has occurred is denoted by $P(E|F)$ or $P(F|E)$ given is denoted the conditional probability of E given that F has occurred.

$$P(E|F) = \frac{P(E \cap F)}{P(F)} \quad P(F|E) = \frac{P(E \cap F)}{P(E)}$$

If $P(E|F) = P(E)$, then we say that events E and F are independent. When $P(E|F) = P(E)$ or $P(F|E) = P(F)$.

Two events are called mutually exclusive events, two or more events are called mutually exclusive if the occurrence of one event of them implies the non-occurrence of the others. That is, A and B are mutually exclusive if $A \cap B = \emptyset$, the empty set.

If A and B are independent, then $P(A \cap B) = P(A) \times P(B)$.

$$P(A \cap B) = \frac{P(A) \times P(B)}{P(A) \times P(B)} = \frac{P(A) \times P(B)}{P(A) \times P(B)}$$

Let $A_1, A_2, \dots, A_n$ be a sequence of the events, where $A_1, A_2, \dots, A_n$ are mutually exclusive, then:

$$P(A_1 \cup A_2 \cup \dots \cup A_n) = P(A_1) + P(A_2) + \dots + P(A_n)$$

SAVED! THEOREM

The theorem above is called "Saved! Theorem". We denote S is the set of all outcomes S is the set of all possible outcomes called sample space.

The basic properties of probability are:

$$P(A) \geq 0, P(S) = 1, P(A^c) = 1 - P(A)$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cap B) = P(A) \times P(B) \quad P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A - B) = P(A) - P(A \cap B) \quad P(A - B) = P(A) - P(A \cap B)$$

$$P(A \cap B) = P(A) \times P(B) \quad P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cap B) = P(A) \times P(B) \quad P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

COMBINATIONS, PERMUTATIONS

Permutation is denoted by $n!$, is defined as:

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

We have a general rule number of arrangements of n different objects is given by $n!$.

The number of ways n objects can be picked from among n objects with regard to order is denoted by P_n or $P(n, n)$ or P_n and is equal to:

$$P_n = n \times (n-1) \times (n-2) \times \dots \times 1 = n!$$

The number of ways n objects from n objects and of the n objects disregarding the order is denoted by C_n or $C(n, n)$ or C_n and is equal to:

$$C_n = \frac{n!}{n!} = 1$$

It is difficult to analyze of the large numbers, in such cases, an approximation formula called Stirling's formula is used: $n! \approx \sqrt{2\pi n} \times n^n \times e^{-n}$ where e is the natural base of logarithms, $e \approx 2.718281828$.

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