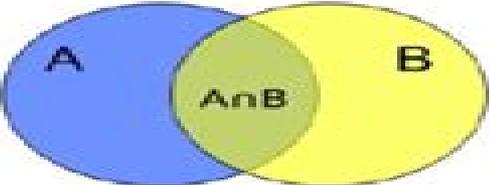


## Harold's Probability Cheat Sheet

30 May 2016

### Probability

Rule	Formula	Definition
Notation	$\cap$ = "and", Intersection, or "A" $\cup$ = "or", Union, or "V" $\bar{A}$ = "not", negation, or "~"	"And" implies multiplication. "Or" implies addition. "Not" implies negation.
Independent	if $P(A B) = P(A)$	The occurrence of one event does not affect the probability of the other, or vice versa.
Dependent	if $P(A \cap B) \neq 0$	The occurrence of one event affects the probability of the other event.
Disjoint/Mutually Exclusive	$P(A \cap B) = 0$ $P(A \cup B) = P(A) + P(B)$	The events can never occur together.
Probability	$P(A) = \frac{\text{# of Favorable Outcomes}}{\text{Total #}}$ of Possible Outcomes where $0 \leq P(A) \leq 1$	
Addition Rule ("or")	$P(A \cup B) = P(A) + P(B) - P(A \cap B)$ $P(A \cup B) = P(A) + P(B)$ (if disjoint)	
Multiplication Rule ("and")	$P(A \cap B) = P(A)P(B A)$ $P(A \cap B) = P(B)P(A B)$ $P(A \cap B) = P(B \cap A)$ $P(A \cap B) = P(A) - P(A \cap \bar{B})$  $P(A \cap B) = P(A)P(B)$ (if independent)	
Compliment Rule / Subtraction Rule ("not")	$P(A \cup \bar{A}) = P(A) + P(\bar{A}) = 1$ $P(A) = 1 - P(\bar{A})$ $P(\bar{A}) = 1 - P(A)$	The complement of event A (denoted $\bar{A} \vee A^c$ ) means "not A"; it consists of all simple outcomes that are not in A.
Conditional Probability ("given that")	$P(A B) = \frac{P(A \cap B)}{P(B)}$ $P(A B) = P(A)$ (if independent) $P(B A) = P(B)$ (if independent)	Means the probability of A given B. Is a rephrasing of the Multiplication Rule. $P(A B)$ is the proportion of elements in B that are ALSO in A.
Total Probability Rule	$P(A) = P(A \cap B_1) + \dots + P(A \cap B_n)$ $\sum P(B_i)P(A B_i) + \dots + P(B_n)P(A B_n)$  $P(A) = P(A \cap B) + P(A \cap \bar{B})$ $\sum P(B)P(A B) + P(\bar{B})P(A \bar{B})$	To find the probability of event A, partition the sample space into several disjoint events. A must occur along with one and only one of the disjoint events.
Bayes' Theorem	$P(A B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A)P(B A)}{P(B)}$  $\sum \frac{P(A)P(B A)}{P(A)P(B A) + P(\bar{A})P(B \bar{A})}$	Allows us to reverse the order of a conditional probability statement, and is the only generally valid method!

# Probability Theory

**Mike Jess**



## **Probability Theory:**

## Unveiling the Magic of Words: A Report on "**Probility Theory**"

In a world defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their ability to kindle emotions, provoke contemplation, and ignite transformative change is actually awe-inspiring. Enter the realm of "**Probility Theory**," a mesmerizing literary masterpiece penned by way of a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound affect the souls of its readers.

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