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**Definition 1.1**

The *mean* of a sample of n measured responses y1, y2, . . . , yn is given by:

The corresponding population mean is denoted μ.

**Definition 1.2**

The *variance* of a sample of measurements y1, y2, . . . , yn is the sum of the square of the differences between the measurements and their mean, divided by n − 1. Symbolically, the sample variance is:

The corresponding population variance is denoted by the symbol .

**Definition 1.3**

The *standard deviation* of a sample of measurements is the positive square root of the variance; that is,

The corresponding population standard deviation is denoted by .

**Definition 2.6**

Suppose S is a sample space associated with an experiment. To every event A in S (A is a subset of S), we assign a number, P(A), called the probability of A, so that the following axioms hold:

Axiom 1:

Axiom 2:

Axiom 3: If A1, A2, A3, . . . form a sequence of pairwise mutually exclusive events in S (that is, *Ai* ∩ *Aj* = ∅ if *i* ≠ *j*), then

**Definition 2.7**

An ordered arrangement of *r* distinct objects is called a *permutation*. The number of ways of ordering *n* distinct objects taken *r* at a time will be designated by the symbol:

**Definition 2.8**

The number of *combinations* of *n* objects taken r at a time is the number of subsets, each of size *r*, that can be formed from the *n* objects. This number will be denoted by:

or ()

**Theorem 2.4**

The number of unordered subsets of size *r* chosen (without replacement) from *n* available objects is:

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**Definition 2.9**

The *conditional probability* of an event A, given that an event B has occurred, is equal to:

provided P(B) > 0. [The symbol P(A|B) is read “probability of A given B.”]

**Definition 2.10**

Two events A and B are said to be *independent* if any one of the following holds:

Otherwise, the events are said to be *dependent*.

**Theorem 2.5**

*The Multiplicative Law of Probability* - The probability of the intersection of two events A and B is:

If A and B are independent, then

**Theorem 2.6**

*The Additive Law of Probability* - The probability of the union of two events A and B is:

If A and B are mutually exclusive events, P(A ∩ B) = 0 and

**Theorem 2.7**

If A is an event, then:

**Theorem 2.9**

*Bayes’ Rule* – Assume that {B1, B2, . . . , Bk} is a partition of S such that P(Bi) > 0, for i = 1, 2, . . . , k. Then:

**Definition 3.4**

Let *Y* be a discrete random variable with the probability function *p(y)*. Then the *expected value* of *Y* , *E(Y )*, is defined to be:

**Definition 3.5**

If *Y* is a random variable with mean *E(Y ) = μ*, the variance of a random variable *Y* is defined to be the expected value of *(Y − μ)2* . That is,

The *standard deviation* of *Y* is the positive square root of *V(Y )*.

**Definition 3.7**

A random variable *Y* is said to have a *binomial distribution* based on *n* trials with success probability *p* if and only if:

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**Theorem 3.7**

Let *Y* be a binomial random variable based on *n* trials and success probability *p*. Then:

and

**Definition 3.8**

A random variable *Y* is said to have a *geometric probability distribution* if and only if:

**Theorem 3.8**

If *Y* is a random variable with a geometric distribution,

and

**Definition 3.10**

A random variable *Y* is said to have a *hypergeometric probability distribution* if and only if:

(()() / ())

where *y* is an integer 0, 1, 2, . . . , *n*, subject to the restrictions *y* ≤ *r* and *n* − *y* ≤ *N* − *r*.

**Definition 3.11**

A random variable *Y* is said to have a *Poisson probability distribution* if and only if:

**Theorem 3.11**

If *Y* is a random variable possessing a Poisson distribution with parameter *λ*, then:

and

**Theorem 3.14**

*Tchebysheff’s Theorem -* Let *Y* be a random variable with mean *μ* and finite variance σ2. Then, for any constant *k* > 0,

or