

# MATH 341 Study Guide

## Midterm 1

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### Definitions and Laws

1.  $A$  and  $B$  are **mutually exclusive** or **disjoint** if  $A \cap B = \emptyset$ .
2.  $A_1, A_2, \dots, A_k$  are **exhaustive events** if  $A_1 \cup A_2 \cup \dots \cup A_k = S$ .
3. Commutative laws
  - $A \cup B = B \cup A$
  - $A \cap B = B \cap A$
4. Associative laws
  - $A \cup (B \cap C) = (A \cup B) \cap C$
  - $A \cap (B \cup C) = (A \cap B) \cup C$
5. Distributive laws
  - $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$
  - $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$
6. De Morgan's laws
  - $\overline{(A \cup B)} = \overline{A} \cap \overline{B}$
  - $\overline{(A \cap B)} = \overline{A} \cup \overline{B}$

### Axioms

1. For any event  $A$  in  $S$ ,  $0 \leq P(A) \leq 1$ .
2.  $P(S) = 1$ .
3. For any sequence of mutually exclusive (disjoint) events  $A_1, A_2, A_3, \dots$  in  $S$  (i.e.,  $A_i \cap A_j = \emptyset$  whenever  $i \neq j$ ), then

$$P(A_1 \cup A_2 \cup A_3 \dots) = \sum_{i=1}^{\infty} P(A_i).$$

These axioms imply that

- $P(\emptyset) = 0$ .
- $P(A \cup B) = P(A) + P(B)$  when  $A$  and  $B$  are mutually exclusive.

### Permutations and Combinations

Select $r$ from $n$	Order matters	Order does not matter
Without replacement	${}_nP_r = \frac{n!}{(n-r)!}$	${}_nC_r = \binom{n}{r} = \frac{n!}{r!(n-r)!}$
With replacement	$n^r$	$\binom{n+r-1}{r}$

## Conditional Probability

The **conditional probability** of  $A$  given  $B$  has occurred is

$$P(A \mid B) = \frac{P(A \cap B)}{P(B)} \qquad P(A \cap B) = P(A \mid B)P(B).$$

## Bayes' Theorem

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}.$$