

Math Theory of Probability

Pranav Tikkawar

May 29, 2024

Contents

1 Chapter 1: Combinatorial Analysis	1
2 Chapter 2: Axioms of Probability	2
3 Chapter 3	2
4 Chapter 4	2
5 Chapter 5	2

1 Chapter 1: Combinatorial Analysis

5/28

Basic Principle of Counting.

Suppose that 2 experiments are to be preformed. Then if exp 1 can result in any one of n_1 possible outcomes and for each of these outcomes, exp 2 can result in any one of n_2 possible outcomes, then the total number of possible outcomes for the 2 experiments is $n_1 \cdot n_2$.

Permutations.

How many ways are there of arranging n distinct things?

There are n ways to choose the first thing, $n - 1$ ways to choose the second thing, $n - 2$ ways to choose the third thing, and so on.

Thus, the total number of ways of arranging n distinct things is $n \cdot (n - 1) \cdot (n - 2) \cdot \dots \cdot 2 \cdot 1 = n!$

Permutations with repeats.

$$\frac{n!}{n_1! \cdot n_2! \cdot \dots \cdot n_r!}$$

different permutation of n objects which any arbitrary n_i are alike.

Combinations.

$$\binom{n}{r} = \frac{n!}{(n-r)!r!}$$

How many ways are there of choosing r things from n distinct things?

5/29

2 Chapter 2: Axioms of Probability

3 Chapter 3

4 Chapter 4

5 Chapter 5