

$$f(x) = P(X=x), \sum_x f(x) = 1$$

$$F(x) = P(X \leq x)$$

$$\mu = E(x) = \sum_x x f(x)$$

$$\text{Var}(x) = \sum_x f(x) (x - \mu)^2$$

$$\text{variance } S^2 = \frac{\sum_i (x_i - \mu)^2}{n-1}$$

$$\text{Standard dev } S = \sqrt{S^2}$$

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

$$\binom{n}{r} = \frac{n!}{r!(n-r)!} = \binom{n-1}{r-1} + \binom{n-1}{r}$$

$$(a+b)^n = \sum_{x=0}^n \binom{n}{x} a^x b^{n-x}$$

$$e^x = \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = \sum_{i=0}^{\infty} \frac{x^i}{i!}$$

$$P(A|B) = \frac{P(AB)}{P(B)} = \frac{P(B|A)P(A)}{P(B)}$$

$$A, B \text{ indep} \iff P(AB) = P(A)P(B)$$

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

Bernoulli: ~~single trial~~ ^{boolean} trial of experiment

$$f(x) = \begin{cases} p & x=1 \\ 1-p & x=0 \end{cases}$$

$$\mu = E(x) = p$$

$$\text{Var}(x) = p(1-p)$$

Binomial Distribution: repeated Bernoulli (indep) trials

$$f(x) = \binom{n}{x} p^x (1-p)^{n-x}, E(x) = np, \text{Var}(x) = np(1-p)$$

Poisson

$$\text{Distribution: } f(x) = \frac{e^{-\lambda t} (\lambda t)^x}{x!}$$

$$E(x) = \lambda t$$

$$\text{Var}(x) = \lambda t$$