

$$\bar{x} = \frac{\sum_{i=1}^n x_i}{n}$$

$$s^2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}$$

$$P(A^c) = 1 - P(A)$$

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

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

Discrete Random Variables

Let X be a discrete random variable with a pmf of $p(x)$ then

$$E[X] = \sum_x xp(x)$$

$$Var(X) = E[X^2] - E[X]^2$$

Linear combination of random variables X and Y and fixed numbers a and b :

$$E[aX + bY] = aE[X] + bE[Y]$$

$$Var(aX + bY) = a^2Var(X) + b^2Var(Y)$$

Distribution	pmf	$E(X)$	$Var(X)$
Binomial	$\binom{n}{k} p^k (1-p)^{n-k}$	np	$np(1-p)$
Geometric	$(1-p)^{n-1} p$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
Discrete Uniform	$\frac{1}{n}$	$\frac{a+b}{2}$	$\frac{(b-a+1)^2-1}{12}$
Poisson	$\frac{\lambda^k}{k!} e^{-\lambda}$	λ	λ

Continuous Random Variables

$$E[X] = \int_{x \in \Omega_x} xf(x) dx$$

More will be added as we learn more.