

Definition 1.1

The **mean** of a sample of n measured responses $y_1 y_2 \dots y_n$ is given by

$$\bar{y} = \frac{1}{n} \sum_{i=1}^n (y_i)$$

The corresponding population mean is denoted μ .

Definition 1.2

The **variance** of a sample of measurements $y_1 y_2 \dots y_n$ is the sum of the square of the differences between the measurements and their mean, divided by $n - 1$. Symbolically, the sample variance is

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

The corresponding population variance is denoted by the symbol σ^2 .

Definition 1.3

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

$$s = \sqrt{(s)^2}$$

The corresponding population standard deviation is denoted by $\sigma = \sqrt{(\sigma)^2}$

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 P_n^r

$$P_n^r = n (n - 1) (n - 2) \dots (n - r + 1) = \frac{n!}{(n-r)!}$$

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 C_r^n or $\binom{n}{r}$.

$$P_n^r = n (n - 1) (n - 2) \dots (n - r + 1) = \frac{n!}{(n-r)!}$$

Definition 2.9

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

$$P(A|B) = \frac{P(A \cap B)}{P(B)}, \text{ provided } P(B) > 0. \text{ [The symbol } P(A|B) \text{ is read "probability of A given B."}]$$

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 $P(y) = \binom{n}{y} P^y Q^{n-y}$, $y = 0, 1, 2, \dots, n$ and $0 \leq p \leq 1$.

Definition 3.8

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

$$P(y) = Q^{y-1} P, \quad y = 1, 2, 3, \dots, \quad 0 \leq p \leq 1.$$

Definition 3.10

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

$$P(y) = \frac{\binom{r}{y} \binom{N-r}{n-y}}{\binom{N}{n}}$$

where y is an integer 0, 1, 2, ... n, subject to the restrictions $y \leq r$ and $n - y \leq N - r$.

Definition 3.11

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

$$P(y) = \frac{\lambda^y}{y!} e^{-\lambda}, \quad y = 0, 1, 2, \dots, \lambda > 0.$$