

Formulas, etc.

Combinatorics

$$P_r^n = n(n-1)(n-2)\cdots(n-r+1) = \frac{n!}{(n-r)!} \quad C_r^n = \frac{n(n-1)(n-2)\cdots(n-r+1)}{r!} = \binom{n}{r} = \frac{n!}{r!(n-r)!}$$

Probability Laws/Rules

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

Assume that $\{B_1, \dots, B_k\}$ is a *partition* of the sample space \mathcal{S} and $P(B_i) > 0 \forall i$: $P(A) = \sum_{i=1}^k P(A|B_i)P(B_i)$

Discrete Probability Distributions

$$\text{pmf: } p(y) \quad \text{cdf: } F(y) = \sum_{z=-\infty}^y p(z)$$

$$0 \leq p(y) \leq 1; \sum_{y=-\infty}^{\infty} p(y) = 1$$

$$P(Y = y) = p(y); P(a \leq Y \leq b) = \sum_a^b p(y)$$
