You have what it takes to pass

Exam P

updated 08/23/19

GENERAL PROBABILITY

Basic Probability Relationships

 $Pr(A \cup B) = Pr(A) + Pr(B) - Pr(A \cap B)$ Process of Brack Chi. $-\operatorname{Pr}(A) + \operatorname{Pr}(B) + \operatorname{Pr}(C)$ $= \Pr(A \cap B) = \Pr(B \cap C) = \Pr(A \cap C)$ + Pridnench Pr(A'') = 1 - Pr(A)

Law of Total Probability

$$Pr(B) = \sum_{i=1}^{n} Pr(B \cap A_i)$$

De Mongan's Law

PH(AU 8) 1 - PK(A' 0.87) $Pr(A \cap B)') = Pr(A' \cup B')$

Conditional Probability

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

Independence

 $Pr(A \cap B) = Pr(A) \cdot Pr(B)$ Pr(A|B) = Pr(A)

Bayes' Theorem

$$Pr(A_{c}|B) = \frac{Pr(B|A_{c}) \cdot Pr(A_{c})}{\sum_{i=1}^{n} Pr(B|A_{c}) \cdot Pr(A_{c})}$$

Combinatorics

$$n! = n \cdot (n-1) \cdot ... \cdot 2 \cdot 1$$

 $nP_k = \frac{n!}{(n-k)!}$
 $nP_k = \binom{n}{k} = \frac{n!}{(n-k)! \cdot k!}$

UNIVARIATE PROBABILITY DISTRIBUTIONS

*Leura both discrete and anotherous cases:

*Probability Mass Function (PMF)

 $\sum_{n \in \mathbb{Z}} p_n(x) = 1$ Pr(X = a) = 0 (continuous)

*Comulative Distribution Function CODE

 $F_{\sigma}(x) = \Pr(X \le x) - \sum_{i \in \sigma} p_{\sigma}(i)$ $Pr(a < X \le b) = F_r(b) - F_r(a)$ $f_{\mathbf{F}}(\mathbf{x}) = \frac{1}{2\pi} F_{\mathbf{F}}(\mathbf{x})$ (continuous).

"Expected Value

E[c] = c $E[\mu(X)] = \prod_{i=1}^{n} \mu(x) \cdot f_{\mu}(x) dx$ $E[g(X)] = [f, g'(x) \cdot S_{\sigma}(x)] dx, \text{ for } x \ge 0$ $E[\varphi(X)|j \le X \le k] - \frac{\int_{1}^{x} \varphi(x) \cdot f_{r}(x) dx}{Pr(j \le X \le k)}$ $E[\kappa \cdot \mu(X)] = \kappa \cdot E[\kappa(X)]$ $F(a, O) + \cdots + a, O(1)$ $= \mathcal{E}[La, (X)] + \cdots + \mathcal{E}[La, (X)]$

Variance, Standard Deviation, and Coefficient of Variation

 $Var[X] = E[X^2] - (E[X])^2$ $Var[\alpha X + \delta] = \alpha^2 \cdot Var[X]$ Var[c] = 0 $SD[X] = \sqrt{Var[X]}$ CV[X] = SD[X]/F[X]

*Moment Generating Function (MGF)

 $M_{P}(t) = E[e^{iX}]$ $M_{cX+b}(t) = v^{bd} \cdot M_{E}(ut)$ $M_{\rm e}(0) = 1$ $M_{x,v}(t) = M_x(t) \cdot M_v(t)$ (independent) $\frac{d^m}{dt^m}M_X(t)\Big|_{t=0} = E[X^m]$

Probability Generating Function (PGF)

$$\begin{split} &P_X(t) = \mathcal{E}[t^X] \\ &P_X(0) = p_X(0) \\ &\frac{d^{2n}}{dt^{2n}}P_X(t)\Big|_{t=0} = p_X(n) \\ &\frac{d^{2n}}{dt^{2n}}P_X(t)\Big|_{t=1} = \mathcal{E}[X(X-1)...(X-n+1)] \end{split}$$

Percentilles

The 100ph percentile is the smallest value of π_p where $F_{\pi}(\pi_p) \ge p$.

Delyariate Transformation

$$K(y) = Mg^{-1}(y) \left[\cdot \frac{d}{dy}g^{-1}(y) \right]$$

where $y = g(x) \hookrightarrow x = g^{-1}(y)$

Actuary Exam 2 Study Guide

O. Ray Whittington

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