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 Morgan's Law

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

#### Conditional Probability

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

#### Inslependence

 $Pr(A \cap B) = Pr(A) \cdot Pr(B)$ 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 $E[\mu(X)] = \prod_{i=1}^{n} \mu(x) \cdot f_{\mu}(x) dx$  $E[g(X)] = [f, g'(x) \cdot S_{\sigma}(x)] dx, \text{ for } x \ge 0$  $E[\varphi(X)|j \le X \le k] - \frac{\int_{1}^{x} \varphi(x) \cdot f_{r}(x) dx}{Pr(j \le X \le k)}$  $E[\kappa \cdot \mu(X)] = \kappa \cdot E[\kappa(X)]$  $F(a, O) + \cdots + a, O0$  $= \mathcal{E}[a, (X)] + \cdots + \mathcal{E}[a, (X)]$ 

#### 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  $\pi_p$  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 P Study Guide**

**Jasper McCoy** 

#### **Actuary Exam P Study Guide:**

ACTEX Study Manual for SOA Exam P Samuel A. Broverman, 2021 YA Study Manual for SOA Exam P 2024 Young Choon Kim, 2023-05-11 Updated with All Official Questions The YA Study Manual for SOA Exam P is a comprehensive guide incorporating all official sample questions released by the SOA including the latest 39 guestions Questions 447 485 added on April 8 2024 This latest edition ensures you have access to the most up to date preparation material for your upcoming exam Don't miss out on practicing these brand new officially released guestions How To Use This Book Introduction Congratulations on your decision to become an actuary The path ahead is long and challenging but the rewards are great Actuaries are among the most respected and well paid professionals and their work has a profound impact on society This book is designed to help you prepare for Exam P the first of several exams that you will need to pass in order to become an actuary Exam P is focused on probability theory which is a foundation of actuarial science Without a solid understanding of probability it will be difficult to succeed in subsequent exams and in your career as an actuary Problem solving vs Conceptual Understanding Many test takers prepare for Exam P by focusing solely on mechanical problem solving techniques without taking the time to develop a deep understanding of the underlying concepts While this approach may be sufficient to pass Exam P it can be detrimental in the long run Actuaries are not just problem solvers they are also critical thinkers who must be able to apply their knowledge to real world situations Our goal in this book is to help you develop both problem solving skills and a strong conceptual foundation in probability theory. We believe that the best way to achieve this is by solving high quality problems that require both mathematical and critical thinking We have selected a set of sample problems from the Society of Actuaries SOA that we believe represent the core concepts of probability theory The Structure of the Book This book is divided into two parts The first part covers the fundamental concepts of probability theory including the basic rules of probability random variables distributions and expected values The second part contains a set of high quality sample problems that cover a range of topics in probability theory Each problem is fully explained and solved in detail so you can follow the logic and understand the reasoning behind the solution This book is not designed to help you achieve a perfect score on Exam P Instead our goal is to help you develop a deep understanding of probability theory that will serve you well throughout your career as an actuary If you study the material in this book carefully and work through the sample problems you should have no problem achieving a passable score on Exam P and laying a strong foundation for future exams Conclusion We wish you all the best in your journey to become an actuary We know that it will be a long and challenging road but we believe that the rewards are worth it With hard work perseverance and a deep understanding of probability theory you can achieve your goals and make a positive impact on the world Good luck Study Guide and Solutions Manual for Exam P of the Society of Actuaries Thomas McGannon, 2007 SOA Exam P Study Guide 2025-2026: All in One Study Guide for the Society of Actuaries Probability Exam 2025. with Society of Actuaries Probability Exam Study Material and 500

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