

GENERAL PROBABILITY

Basic Probability Relationships

$$\begin{aligned} \Pr(A \cup B) &= \Pr(A) + \Pr(B) - \Pr(A \cap B) \\ \Pr(A \cup B \cup C) &= \Pr(A) + \Pr(B) + \Pr(C) \\ &\quad - \Pr(A \cap B) - \Pr(B \cap C) - \Pr(A \cap C) \\ &\quad + \Pr(A \cap B \cap C) \\ \Pr(A^c) &= 1 - \Pr(A) \end{aligned}$$

Law of Total Probability

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

De Morgan's Law

$$\begin{aligned} \Pr[(A \cup B)^c] &= \Pr(A^c \cap B^c) \\ \Pr[(A \cap B)^c] &= \Pr(A^c \cup B^c) \end{aligned}$$

Conditional Probability

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

Independence

$$\begin{aligned} \Pr(A \cap B) &= \Pr(A) \cdot \Pr(B) \\ \Pr(A|B) &= \Pr(A) \end{aligned}$$

Bayes' Theorem

$$\Pr(A_i|B) = \frac{\Pr(B|A_i) \cdot \Pr(A_i)}{\sum_{j=1}^n \Pr(B|A_j) \cdot \Pr(A_j)}$$

Combinatorics

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

$${}_nP_k = \frac{n!}{(n-k)!}$$

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

UNIVARIATE PROBABILITY DISTRIBUTIONS

*Learn both discrete and continuous cases

*Probability Mass Function (PMF)

$$\begin{aligned} \sum_{x=-\infty}^{\infty} p_X(x) &= 1 \\ \Pr(X = a) &= 0 \text{ (continuous)} \end{aligned}$$

*Cumulative Distribution Function (CDF)

$$\begin{aligned} F_X(x) &= \Pr(X \leq x) = \sum_{x_i \leq x} p_X(x_i) \\ \Pr(a < X \leq b) &= F_X(b) - F_X(a) \\ f_X(x) &= \frac{d}{dx} F_X(x) \text{ (continuous)} \end{aligned}$$

*Expected Value

$$\begin{aligned} E[c] &= c \\ E[g(X)] &= \int_{-\infty}^{\infty} g(x) \cdot f_X(x) dx \\ E[g(X)] &= \int_0^{\infty} g'(x) \cdot S_X(x) dx, \text{ for } x \geq 0 \end{aligned}$$

$$E[g(X)|j \leq X \leq k] = \frac{\int_j^k g(x) \cdot f_X(x) dx}{\Pr(j \leq X \leq k)}$$

$$\begin{aligned} E[c \cdot g(X)] &= c \cdot E[g(X)] \\ E[g_1(X) + \dots + g_n(X)] &= E[g_1(X)] + \dots + E[g_n(X)] \end{aligned}$$

Variance, Standard Deviation, and Coefficient of Variation

$$\begin{aligned} \text{Var}[X] &= E[X^2] - (E[X])^2 \\ \text{Var}[aX + b] &= a^2 \cdot \text{Var}[X] \\ \text{Var}[c] &= 0 \\ SD[X] &= \sqrt{\text{Var}[X]} \\ CV[X] &= SD[X]/E[X] \end{aligned}$$

*Moment Generating Function (MGF)

$$\begin{aligned} M_X(t) &= E[e^{tX}] \\ M_{X+a}(t) &= e^{at} \cdot M_X(at) \\ M_X(0) &= 1 \\ M_{X+Y}(t) &= M_X(t) \cdot M_Y(t) \text{ (independent)} \\ \frac{d^n}{dt^n} M_X(t) \Big|_{t=0} &= E[X^n] \end{aligned}$$

Probability Generating Function (PGF)

$$\begin{aligned} P_X(z) &= E[z^X] \\ P_X(0) &= p_X(0) \\ \frac{d^n}{dz^n} P_X(z) \Big|_{z=1} &= p_X(n) \\ \frac{d^n}{dz^n} P_X(z) \Big|_{z=1} &= E[X(X-1)\dots(X-n+1)] \end{aligned}$$

Percentiles

The 100th percentile is the smallest value of x_p where $F_X(x_p) \geq p$.

Univariate Transformation

$$\begin{aligned} f_Y(y) &= f_X(g^{-1}(y)) \cdot \left| \frac{d}{dy} g^{-1}(y) \right| \\ \text{where } y &= g(x) \leftrightarrow x = g^{-1}(y) \end{aligned}$$

Actuary Exam P Study Guide

Jasper McCoy



Actuary Exam P Study Guide:

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Introduction

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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

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