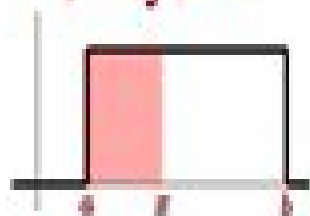


# Probability Distributions

Continuous

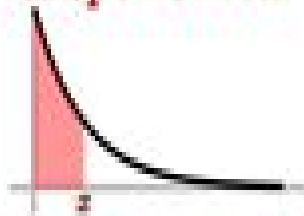
*Uniform*



$$\mu = \frac{a+b}{2} \quad \sigma = \sqrt{\frac{(b-a)^2}{12}}$$

$$P(X < x) = \frac{x-a}{b-a}$$

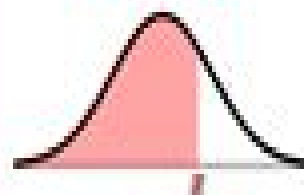
*Exponential*



$$\mu = \frac{1}{\gamma} \quad \sigma = \frac{1}{\gamma}$$

$$P(X < x) = 1 - e^{-\gamma x}$$

*Normal*



$$z = \frac{x - \mu}{\sigma}$$

$$P(X < x) \Rightarrow \text{Use Z-Chart}$$

**Key**

$\gamma$  = rate parameter

$z$  = z-score

$p$  = probability of success

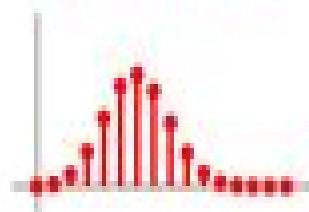
$n$  = # of trials

$N$  = population size

$K$  = # of success states

Discrete

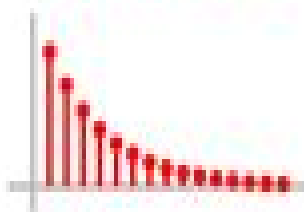
*Binomial*



$$\mu = n \cdot p \quad \sigma = \sqrt{n \cdot p \cdot (1-p)}$$

$$P(X = x) = \binom{n}{x} p^x (1-p)^{n-x}$$

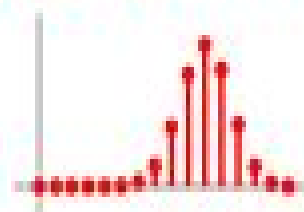
*Geometric*



$$\mu = \frac{1}{p} \quad \sigma = \frac{\sqrt{1-p}}{p}$$

$$P(X = x) = (1-p)^{x-1} p$$

*Hypergeometric*



$$\mu = n \frac{K}{N} \quad \sigma = \sqrt{n \frac{K(N-K)(N-n)}{N^2(N-1)}}$$

$$P(X = x) = \frac{\binom{K}{x} \binom{N-K}{n-x}}{\binom{N}{n}}$$

# Probability And Calculus

**Alfred Henry**



## **Probability And Calculus:**

Probability and Calculus Edgar Raymond Mullins, David Rosen, 1971 Introduction to probability Definition of probability Sampling Dependent and independent events Random variables Mathematical expectation and variance Sums of Random variables Sequences and series Limits functions and continuity Integration and differentiation More about integrals Some applications of the calculus Special functions Additional topics in calculus Continuous Random variables Some special continuous probability density functions Probability and Calculus John B. Fraleigh, 1969 *Understanding and Calculating the Odds* Catalin Barboianu, 2006 This book presents not only the mathematical concept of probability but also its philosophical aspects the relativity of probability and its applications and even the psychology of probability All explanations are made in a comprehensible manner and are supported with suggestive examples from nature and daily life and even with challenging math paradoxes Mathematics The Theory of Probability Hans Reichenbach, 1971 *Mathematics for the Social and Behavioral Sciences* Bernard R. Gelbaum, James G. March, 1969 **Fundamentals of Calculus and Probability** Timothy C. Kearns, 2014-05 Fundamentals of Calculus and Probability is a book intended for students that have already had a course or two in Calculus but perhaps not recently The book is an assortment of topics related to basic mathematical and statistical analysis It starts with a discussion of the real number system and some set theory which includes a discussion of countable and uncountable infinity which is an important and relevant part of advanced mathematics From there the book contains a chapter that provides a review of some of the key concepts of single variable calculus Then the book discusses a bit of so called measure and how this relates to the integers rationals irrational and real number systems Finally the book discusses probability important probability distributions and a good introduction to the basic concepts of statistical estimation and statistical inference hypothesis testing Along the way the author interjects some of his own speculations about certain mathematical topics and some comments about probability distributions and in addition some topics involving space and time It is not a textbook with exercises but it has an abundance of examples throughout to explain the essential concepts and ideas The book should appeal to students returning to school for graduate study in a field such as statistics that would benefit from an overview of many important topics in mathematics and statistics which they will encounter in their advanced studies **Itô's Stochastic Calculus and Probability Theory** Nobuyuki Ikeda, Sinzo Watanabe, Masatoshi Fukushima, Hiroshi Kunita, 2012-12-06 Professor Kiyosi Ito is well known as the creator of the modern theory of stochastic analysis Although Ito first proposed his theory now known as Ito's stochastic analysis or Ito's stochastic calculus about fifty years ago its value in both pure and applied mathematics is becoming greater and greater For almost all modern theories at the forefront of probability and related fields Ito's analysis is indispensable as an essential instrument and it will remain so in the future For example a basic formula called the Ito formula is well known and widely used in fields as diverse as physics and economics This volume contains 27 papers written by world renowned probability theorists Their subjects vary widely

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