Probability Distributions
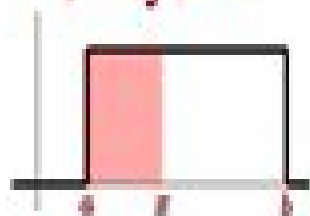
Continuous
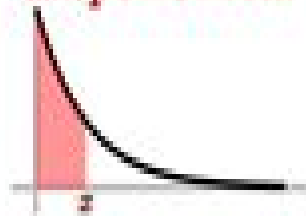
Uniform

$$\mu = \frac{a+b}{2} \qquad \sigma = \sqrt{\frac{(b-a)^2}{12}}$$
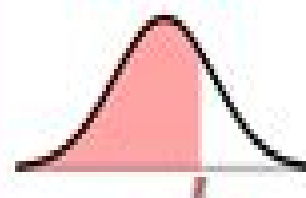
$$P(X < x) = \frac{x-a}{b-a}$$

Exponential

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

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

Normal

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

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

Key

γ = rate parameter
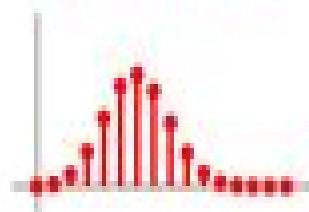
z = z-score

p = probability of success

n = # of trials

N = population size

K = # of success states

Discrete

Binomial

$$\mu = n \cdot p \qquad \sigma = \sqrt{n \cdot p \cdot (1-p)}$$
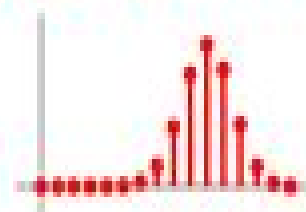
$$P(X = x) = \binom{n}{x} p^x (1-p)^{n-x}$$

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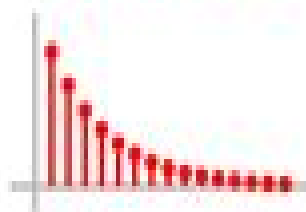
$$\mu = \frac{1}{p} \qquad \sigma = \frac{\sqrt{1-p}}{p}$$

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

Hypergeometric

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

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

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Hilary Putnam

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Table of Contents Probability And Calculus

1. Understanding the eBook Probability And Calculus
    - The Rise of Digital Reading Probability And Calculus
    - Advantages of eBooks Over Traditional Books
2. Identifying Probability And Calculus
    - Exploring Different Genres
    - Considering Fiction vs. Non-Fiction
    - Determining Your Reading Goals
3. Choosing the Right eBook Platform
    - Popular eBook Platforms
    - Features to Look for in an Probability And Calculus
    - User-Friendly Interface
4. Exploring eBook Recommendations from Probability And Calculus
    - Personalized Recommendations
    - Probability And Calculus User Reviews and Ratings
    - Probability And Calculus and Bestseller Lists

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