## Exam 1

**Instructions:** Solve N - 1 of the following N problems and write your solutions on the provided paper, clearly labeling each solution (do not write your solutions on this sheet). All solutions should include a clear method or argument and should use English words and sentences when appropriate. Clear and comprehensible solutions will generally earn more points than those that are hard to understand; a correct solution without supporting work may receive little or no credit.

Indicate which problem you are skipping by placing an X in the corresponding box below. Leave the rest blank (I'll use them to record your scores). Calculators, phones, and all other devices are forbidden. Answers may be left unsimplified.

Name:										
1	2	3	4	5	6	•••	N	Total		

Method. The number of ways to select k elements from an n-element set is...

	Order matters	Order doesn't matter
With replacement	$n^k$	$\binom{n+k-1}{k}$
Without replacement	$\frac{n!}{(n-k)!}$	$\binom{n}{k} = \frac{n!}{(n-k)!k!}$

Thoerem. Properties of (all) probabilities:

1.  $P(\emptyset) = 0$ 

2. 
$$P(A) = 1 - P(A^C)$$

- 3. If  $A \subseteq B$ , then  $P(A) \leq P(B)$
- 4.  $P(A \cup B) = P(A) + P(B) P(A \cap B)$

**Definition.** Let A and B be events with  $P(B) \neq 0$ . The conditional probability of A given B is

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

**Thoerem** (Multiplication rule for probabilities). Let A and B be events with  $P(B) \neq 0$ . Then

$$P(A \cap B) = P(A|B)P(B)$$

Thoerem (The Law of Total Probability). If event B has probability strictly between 0 and 1, then

$$P(A) = P(A|B)P(B) + P(A|B^C)P(B^C)$$

Thoerem (Bayes' Law). If A and B are events with positive probability, then

$$P(B|A) = \frac{P(A|B)P(B)}{P(A)}$$

**Definition.** The **expected value** (or **mean**) of a random variable is a kind of weighted average and is denoted E(X) or  $\mu$ .

- 1. If X is a discrete RV with PMF p(x), then  $E(X) = \sum_{x} xp(x)$ .
- 2. If X is a continuous RV with PDF f(x), then  $E(X) = \int_{-\infty}^{\infty} x f(x) dx$ .