

Exam P - Exam Review

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1 Counting for Probability

1.1 The Language of Probability

sample space = the set of all possible outcomes

event = subset of the sample space

1.2 Compound Events and Set Notation

Use union for an or compound event and intersection for an and compound event.

1.3 Set Identities

$$A \cup B = A + B - A \cap B$$

mutually exclusive = can not occur in the same occurrence so the event sets have no intersection

permutations of r elements from n elements = $n!/(n-r)!$

combinations of r elements from n elements = $n!/(n-r)!r!$

partitions of n elements into $n_1, n_2, \dots, n_k = n!/n_1!n_2! \dots n_k!$

2 Elements from Probability

2.1 Probability by counting for equally likely outcomes

If equally likely then probability of event E from a sample space S is $P(E) = n(E)/n(S)$

negation rule = $P(\sim E) = 1 - P(E)$

If events are mutually exclusive then $P(A \cup B) = P(A) + P(B)$

compound combinations and permutations get multiplied together

2.2 Probability when outcomes are not equally likely

The probability for event E is the sum of the individual probabilities in the event E

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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

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