

# Contents

<b>Preface</b>	<b>vii</b>
<b>1 Combinatorics</b>	<b>1</b>
1.1 Factorials . . . . .	2
1.2 Permutations . . . . .	3
1.3 Ordered sets, repetitions allowed . . . . .	7
1.4 Ordered sets, repetitions not allowed . . . . .	12
1.5 Unordered sets, repetitions not allowed . . . . .	14
1.6 What we know so far . . . . .	20
1.7 Unordered sets, repetitions allowed . . . . .	21
1.8 Binomial coefficients . . . . .	29
1.8.1 Coins and Pascal's triangle . . . . .	29
1.8.2 $(a + b)^n$ and Pascal's triangle . . . . .	31
1.8.3 Properties of Pascal's triangle . . . . .	33
1.9 Summary . . . . .	35
1.10 Exercises . . . . .	35
1.11 Problems . . . . .	36
1.12 Solutions . . . . .	41
<b>2 Probability</b>	<b>57</b>
2.1 Definition of probability . . . . .	57
2.2 The rules of probability . . . . .	59
2.2.1 AND: The "intersection" probability, $P(A \text{ and } B)$ . . . . .	60
2.2.2 OR: The "union" probability, $P(A \text{ or } B)$ . . . . .	68
2.2.3 (In)dependence and (non)exclusiveness . . . . .	71
2.2.4 Conditional probability . . . . .	73
2.3 Examples . . . . .	75
2.3.1 The art of "not" . . . . .	75
2.3.2 Picking seats . . . . .	76
2.3.3 Socks in a drawer . . . . .	79
2.3.4 Coins and dice . . . . .	81
2.3.5 Cards . . . . .	83
2.4 Four classic problems . . . . .	85
2.4.1 The Birthday Problem . . . . .	85
2.4.2 The Game-Show Problem . . . . .	87

2.4.3	The Prosecutor's Fallacy . . . . .	90
2.4.4	The Boy/Girl Problem . . . . .	93
2.5	Bayes' theorem . . . . .	97
2.6	Stirling's formula . . . . .	106
2.7	Summary . . . . .	108
2.8	Exercises . . . . .	109
2.9	Problems . . . . .	109
2.10	Solutions . . . . .	114
<b>3</b>	<b>Expectation values</b>	<b>133</b>
3.1	Expectation value . . . . .	133
3.2	Variance . . . . .	141
3.3	Standard deviation . . . . .	146
3.4	Standard deviation of the mean . . . . .	150
3.5	Sample variance . . . . .	155
3.6	Summary . . . . .	163
3.7	Exercises . . . . .	164
3.8	Problems . . . . .	165
3.9	Solutions . . . . .	168
<b>4</b>	<b>Distributions</b>	<b>182</b>
4.1	Discrete distributions . . . . .	182
4.2	Continuous distributions . . . . .	184
4.2.1	Motivation . . . . .	184
4.2.2	Probability density . . . . .	186
4.2.3	Probability equals area . . . . .	189
4.3	Uniform distribution . . . . .	191
4.4	Bernoulli distribution . . . . .	192
4.5	Binomial distribution . . . . .	193
4.6	Exponential distribution . . . . .	196
4.6.1	Discrete case . . . . .	196
4.6.2	Rates, expectation values, and probabilities . . . . .	199
4.6.3	Continuous case . . . . .	202
4.7	Poisson distribution . . . . .	207
4.7.1	Discrete case . . . . .	207
4.7.2	Continuous case . . . . .	209
4.8	Gaussian distribution . . . . .	215
4.9	Summary . . . . .	221
4.10	Exercises . . . . .	222
4.11	Problems . . . . .	222
4.12	Solutions . . . . .	227
<b>5</b>	<b>Gaussian approximations</b>	<b>250</b>
5.1	Binomial and Gaussian . . . . .	250
5.2	The law of large numbers . . . . .	256
5.3	Poisson and Gaussian . . . . .	260
5.4	Binomial, Poisson, and Gaussian . . . . .	263

5.5	The central limit theorem . . . . .	264
5.6	Summary . . . . .	269
5.7	Exercises . . . . .	270
5.8	Problems . . . . .	270
5.9	Solutions . . . . .	272
<b>6</b>	<b>Correlation and regression</b>	<b>277</b>
6.1	The concept of correlation . . . . .	277
6.2	A model for correlation . . . . .	280
6.3	The correlation coefficient, $r$ . . . . .	285
6.4	Improving the prediction for $Y$ . . . . .	291
6.5	Calculating $\rho(x, y)$ . . . . .	294
6.6	The standard-deviation box . . . . .	297
6.7	The regression lines . . . . .	300
6.8	Two regression examples . . . . .	305
	6.8.1 Example 1: Retaking a test . . . . .	305
	6.8.2 Example 2: Comparing IQ's . . . . .	310
6.9	Least-squares fitting . . . . .	313
6.10	Summary . . . . .	317
6.11	Exercises . . . . .	318
6.12	Problems . . . . .	318
6.13	Solutions . . . . .	320
<b>7</b>	<b>Appendices</b>	<b>335</b>
7.1	Appendix A: Subtleties about probability . . . . .	335
7.2	Appendix B: Euler's number, $e$ . . . . .	339
	7.2.1 Definition of $e$ . . . . .	339
	7.2.2 Raising $e$ to a power . . . . .	341
	7.2.3 The infinite series for $e^x$ . . . . .	344
	7.2.4 The slope of $e^x$ . . . . .	346
7.3	Appendix C: Approximations to $(1 + a)^n$ . . . . .	346
7.4	Appendix D: The slope of $e^x$ . . . . .	350
	7.4.1 First derivation . . . . .	350
	7.4.2 Second derivation . . . . .	353
7.5	Appendix E: Important results . . . . .	356
7.6	Appendix F: Glossary of notation . . . . .	359