

Table 3: Rating system

★★★★★	Essential—appears repeatedly on every exam
★★★★	Important—appears on every exam
★★★	Average importance—regularly appears on exams
★★	Not so important—appears occasionally on exams, or easy to derive as needed
★	Obscure—on syllabus, but unlikely to appear on exam. Sometimes this indicates a formula not covered by all the reading options. No released exam uses this formula or concept, and students have never reported a question from an unreleased exam requiring this formula or concept.



Definition of $S(x)$



$$S(x) = \Pr(X > x)$$



Two general formulas for $H(x)$



$$H(x) = \int_{-\infty}^x h(t)dt = -\ln S(x)$$



Two general formulas for $h(x)$



$$h(x) = \frac{f(x)}{S(x)} = -\frac{d \ln S(x)}{dx}$$



*Formula for third central moment in terms of
third raw moment*



$$\mu_3 = \mu'_3 - 3\mu'_2\mu + 2\mu^3$$



*Formula for second central moment in terms of
second raw moment*

Probability Review



$$\sigma^2 = \mu'_2 - \mu^2$$



$\mathbf{E}[X^k]$ in terms of $S(x)$, assuming
 $\Pr(X < 0) = 0$

$$\mathbf{E}[X^k] = \int_0^{\infty} kx^{k-1}S(x)dx$$



$\mathbf{E}[X]$ in terms of $S(x)$, assuming
 $\Pr(X < 0) = 0$



$$\mathbf{E}[X] = \int_0^{\infty} S(x)dx$$



$\mathbf{E}[(X \wedge u)^k]$ expressed in terms of an integral
with $f(x)$, assuming $\Pr(X < 0) = 0$

$$\mathbf{E} [(X \wedge u)^k] = \int_0^u x^k f(x) dx + u^k (1 - F(u))$$



$\mathbf{E}[X \wedge u]$ expressed in terms of an integral
with $f(x)$, assuming $\Pr(X < 0) = 0$



$$\mathbf{E}[X \wedge u] = \int_0^u x f(x) dx + u(1 - F(u))$$



$\mathbf{E}[(X \wedge u)^k]$ in terms of $S(x)$, assuming
 $\Pr(X < 0) = 0$



$$\mathbf{E} [(X \wedge u)^k] = \int_0^u kx^{k-1}S(x)dx$$



Definition of truncation



*A **truncated** observation is one that is conditional on the random variable not being in the truncated range.*



Definition of censoring



*A **censored** observation is one that is known to be in the censored range, but whose exact value is not known.*



Kaplan-Meier Product Limit Estimator



$$S_n(t) = \prod_{i=1}^{j-1} \left(1 - \frac{S_i}{r_i}\right), \quad y_{j-1} \leq t < y_j$$



Recursive version of product limit estimator



$$S_n(\mathbf{y}_j) = S_n(\mathbf{y}_{j-1}) \left(1 - \frac{s_j}{r_j}\right)$$



*Formula for exponential extrapolation of
product limit estimator*



$$S_n(t) = S_n(u)^{t/u}$$

where u is the ending time of the study and $t > u$