

**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



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



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



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



**$E[(X \wedge u)^k]$**  *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*  
 $\Pr(X < 0) = 0$



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



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



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



## *Nelson-Åalen Estimator*



$$\hat{H}(t) = \sum_{i=1}^{j-1} \frac{s_i}{r_i}, \quad y_{j-1} \leq t < y_j$$



*Recursive version of Nelson-Åalen estimator*



$$\hat{H}(y_j) = \hat{H}(y_{j-1}) + \frac{s_j}{r_j}$$



## *Greenwood formula*



$$\widehat{\text{Var}}(\hat{S}(t)) = \hat{S}(t)^2 \sum_{y_j \leq t} \frac{s_j}{r_j(r_j - s_j)}$$



*Formula for variance of Nelson-Åalen  
estimator*



$$\widehat{\text{Var}}(\hat{H}(t)) = \sum_{y_j \leq t} \frac{s_j}{r_j^2}$$



*Recursive version of formula for variance of  
Nelson-Åalen estimator*



$$\widehat{\text{Var}}(\hat{H}(y_j)) = \widehat{\text{Var}}(\hat{H}(y_{j-1})) + \frac{s_j}{r_j^2}$$