

## 1. INTRODUCTION, PROBABILITY CONCEPTS, AND ODDS RATIOS

### 1.1 Probability, Expected Value, and Variance

**Random variable:** A variable that has uncertain outcomes is referred to as random variable e.g. the return on a risky asset.

**Event:** An event is an outcome or a set of outcomes of a random process e.g., 10% return earned by the portfolio or tossing a coin three times.

- When an event is certain or impossible to occur, it is not a random outcome.

**Probability:** Probability is a measure of the likelihood or chance that an event will occur in the future.

- If an event is possible to occur, it has a probability between 0 and 1.
- If an event is impossible to occur, it has a probability of 0.
- If an event is certain to occur, it has a probability of 1.

**Properties of a Probability:**

- The probability of any event 'E' is a number that lies between 0 and 1 i.e.

$$0 \leq P(E) \leq 1$$

Where,  $P(E)$  = Probability of event E.



- The sum of the probabilities of any set of mutually exclusive and exhaustive events always equals 1 e.g. if there are three events A, B & C, then their probabilities i.e.  $P(A) + P(B) + P(C) = 1$ .

**Mutually exclusive events:** When events are mutually exclusive, events cannot occur at the same time e.g. when a coin is tossed, the event of occurrence of a head and the event of occurrence of a tail are mutually exclusive events. The following events are mutually exclusive.

- Event A: The portfolio earns a return = 8%.
- Event B: The portfolio earns a return < 8%.

**Exhaustive events:** When events are exhaustive, it means that all possible outcomes are covered by the events e.g. the following events are exhaustive.

- Event A: The portfolio earns a return = 8%.

- Event B: The portfolio earns a return < 8%.
- Event C: The portfolio earns a return > 8%.

In the probability distribution of the random variable, each random outcome is assigned a probability.

**Empirical (or statistical) probability:** It is a probability based on observations obtained from probability experiments (historical data). The empirical frequency of an event E is the relative frequency of event E i.e.

$$P(E) = \frac{\text{Probability of Event E}}{\text{Total Probability}}$$

- Empirical probability of an event cannot be computed for an event with no historical record or for an event that occurs infrequently.

**Example:**

Total sample of dividend changes = 14,189.

- Frequency of observations that 'change in dividends' is increase = 14,911
- Frequency of observations that 'change in dividends' is decrease = 1,278

Probability that a dividend change is a dividend increase =  $\frac{14,911}{14,189} = 0.92$

**Subjective probability:** It is a probability based on personal assessment, educated guesses, and estimates.

**Prior probability:** It is a probability based on logical analysis, reasoning & inspection rather than on observation or personal judgment.

- Prior and empirical probabilities are referred to as **objective probabilities**.

**Odds for Event E** can be stated as:

$$E = \frac{\text{Probability of E}}{1 - \text{Probability of E}} = \frac{P(E)}{[1 - P(E)]}$$

For example, given odds for E = "a to b,"  $\rightarrow$  it implies that:

- For "a" occurrence of E, we expect "b" cases of non-occurrence.

$$\text{Probability of E} = \frac{a}{(a+b)}$$

**Odds against Event E** can be stated as:

$$E = \frac{[1 - P(E)]}{P(E)}$$

# Finquiz Curriculum Notes

**L Reisser**



## **Finquiz Curriculum Notes:**

The book delves into Finquiz Curriculum Notes. Finquiz Curriculum Notes is an essential topic that must be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Finquiz Curriculum Notes, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:

- Chapter 1: Introduction to Finquiz Curriculum Notes
- Chapter 2: Essential Elements of Finquiz Curriculum Notes
- Chapter 3: Finquiz Curriculum Notes in Everyday Life
- Chapter 4: Finquiz Curriculum Notes in Specific Contexts
- Chapter 5: Conclusion

2. In chapter 1, this book will provide an overview of Finquiz Curriculum Notes. This chapter will explore what Finquiz Curriculum Notes is, why Finquiz Curriculum Notes is vital, and how to effectively learn about Finquiz Curriculum Notes.

3. In chapter 2, this book will delve into the foundational concepts of Finquiz Curriculum Notes. The second chapter will elucidate the essential principles that need to be understood to grasp Finquiz Curriculum Notes in its entirety.

4. In chapter 3, the author will examine the practical applications of Finquiz Curriculum Notes in daily life. The third chapter will showcase real-world examples of how Finquiz Curriculum Notes can be effectively utilized in everyday scenarios.

5. In chapter 4, the author will scrutinize the relevance of Finquiz Curriculum Notes in specific contexts. The fourth chapter will explore how Finquiz Curriculum Notes is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, this book will draw a conclusion about Finquiz Curriculum Notes. This chapter will summarize the key points that have been discussed throughout the book.

The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Finquiz Curriculum Notes.

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