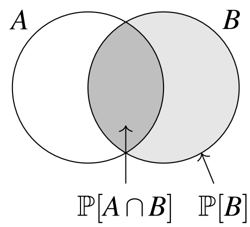
Conditional Probability Intro

Note 14

Conditional Probability: Probability of event A, *given* that event B has happened;

$$\mathbb{P}[A \mid B] = \frac{\mathbb{P}[A \cap B]}{\mathbb{P}[B]}.$$

Think of like restricting our sample space:



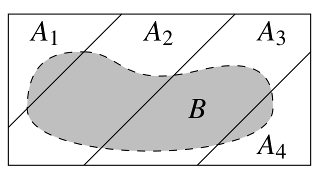
Bayes Rule: A consequence of conditional probability - notice $\mathbb{P}[A \cap B] = \mathbb{P}[A \mid B]\,\mathbb{P}[B] = \mathbb{P}[B \mid A]\,\mathbb{P}[A]$, so

$$\mathbb{P}[B \mid A] = \frac{\mathbb{P}[A \cap B]}{\mathbb{P}[A]} = \frac{\mathbb{P}[A \mid B]\,\mathbb{P}[B]}{\mathbb{P}[A]}.$$

Total Probability Rule: If disjoint events $A_1, \ldots, A_n$ form a partition on the sample space Ω, we then have

$$\mathbb{P}[B] = \sum_{i=1}^{n} \mathbb{P}[B \cap A_i] = \sum_{i=1}^{n} \mathbb{P}[B \mid A_i]\,\mathbb{P}[A_i].$$

Visually, we're splitting an event into partitions and looking at each intersection individually:



Independence: Two events are independent if the following (equivalent) conditions are satisfied. The second definition is probably more intuitive - B happening does not affect the probability of A happening.

$$\mathbb{P}[A \cap B] = \mathbb{P}[A]\,\mathbb{P}[B]$$
$$\mathbb{P}[A \mid B] = \mathbb{P}[A]$$

1 Poisoned Smarties

Note 14

Supposed there are 3 people who are all owners of their own Smarties factories. Burr Kelly, being the brightest and most innovative of the owners, produces considerably more Smarties than her competitors and has a commanding 50% of the market share. Yousef See, who inherited her riches, lags behind Burr and produces 40% of the world's Smarties. Finally Stan Furd, brings up the rear with a measly 10%. However, a recent string of Smarties related food poisoning has forced the FDA to investigate these factories to find the root of the problem. Through her investigations, the inspector found that 2 Smarties out of every 100 at Kelly's factory was poisonous. At See's factory, 5% of Smarties produced were poisonous. And at Furd's factory, the probability a Smarty was poisonous was 0.1.

(a) What is the probability that a randomly selected Smarty will be safe to eat?

(b) If we know that a certain Smarty didn't come from Burr Kelly's factory, what is the probability that this Smarty is poisonous?

(c) If a randomly selected Smarty is poisonous, what is the probability it came from Stan Furd's Smarties Factory?

2 Duelling Meteorologists

Note 14

Tom is a meteorologist in New York. On days when it snows, Tom correctly predicts the snow 70% of the time. When it doesn't snow, he correctly predicts no snow 95% of the time. In New York, it snows on 10% of all days.

(a) If Tom says that it is going to snow, what is the probability it will actually snow?

(b) Let A be the event that, on a given day, Tom predicts the weather correctly. What is $\mathbb{P}[A]$?

(c) Tom's friend Jerry is a meteorologist in Alaska. Jerry claims that she is a better meteorologist than Tom even though her overall accuracy is lower. After looking at their records, you determine that Jerry is indeed better than Tom at predicting snow on snowy days and sun on sunny day. Give an instance of the situation described above. This situation is actually an example of the famous Simpson's paradox! *Hint: what is the weather like in Alaska, as compared to in New York?*

3 Pairwise Independence

Note 14

Recall that the events A_1, A_2, and A_3 are *pairwise independent* if for all $i \neq j$, A_i is independent of A_j. However, pairwise independence is a weaker statement than *mutual independence*, which requires the additional condition that $\mathbb{P}[A_1 \cap A_2 \cap A_3] = \mathbb{P}[A_1]\,\mathbb{P}[A_2]\,\mathbb{P}[A_3]$.

Suppose you roll two fair six-sided dice. Let A_1 be the event that the first die lands on 1, let A_2 be the event that the second die lands on 6, and let A_3 be the event that the two dice sum to 7.

(a) Compute $\mathbb{P}[A_1]$, $\mathbb{P}[A_2]$, and $\mathbb{P}[A_3]$.

(b) Are A_1 and A_2 independent?

(c) Are A_2 and A_3 independent?

(d) Are A_1, A_2, and A_3 pairwise independent?

(e) Are A_1, A_2, and A_3 mutually independent?