

Probability Theory and Statistics

Lecture 3: Conditional probability and independence, part 1

16 September 2019

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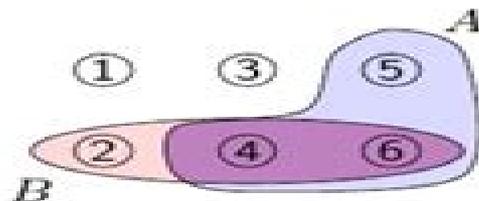
Conditional probability

The **conditional probability** of event A given event B is the probability that A happens if we know that B has already happened.

Example

A = "more than 3 points on a die", B = "even number of points"

$P(A) = 1/2$, $P(B) = 1/2$



Probability of A given B =

$$\frac{P(\{4, 6\})}{P(\{2, 4, 6\})} = \frac{2}{3}$$

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