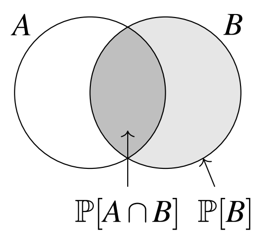
Conditional Probability Intro

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:



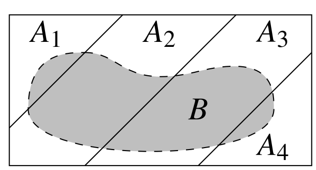
Bayes Rule: A consequence of conditional probability - notice $\mathbb{P}[A \cap B] = \mathbb{P}[A \mid B]\,\mathbb{P}[B] = \mathbb{P}[B \mid A]\,\mathbb{P}[A]$, so

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

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?

Solution:

(a) Let S be the event that a smarty is safe to eat. Let BK be the event that a smarty is from Burr Kelly's factory. Let YS be the event that a smarty is from Yousef See's factory. Finally, let SF be the event that a smarty is from Stan Furd's factory.

By total probability, we have

$$\begin{aligned}
\mathbb{P}[S] &= \mathbb{P}[BK]\,\mathbb{P}[S \mid BK] + \mathbb{P}[YS]\,\mathbb{P}[S \mid YS] + \mathbb{P}[SF]\,\mathbb{P}[S \mid SF] \\
&= \frac{1}{2}\cdot\frac{49}{50} + \frac{2}{5}\cdot\frac{19}{20} + \frac{1}{10}\cdot\frac{9}{10} \\
&= \frac{49}{100} + \frac{38}{100} + \frac{9}{100} \\
&= \frac{96}{100} = \frac{24}{25} = 0.96
\end{aligned}$$

Therefore the probability that a Smarty is safe to eat is 0.96.

(b) Let P be the event that a smarty is poisonous.

$$\mathbb{P}[P \mid \overline{BK}] = \frac{\mathbb{P}[\overline{BK} \cap P]}{\mathbb{P}[\overline{BK}]}$$

Since BK, YS, SF are a partition of the entire sample space, we know that if BK did not occur, then either YS occurred, or SF occurred:

$$
\begin{aligned}
&= \frac{\mathbb{P}[YS \cap P]}{\mathbb{P}[\overline{BK}]} + \frac{\mathbb{P}[SF \cap P]}{\mathbb{P}[\overline{BK}]} \\
&= \frac{\mathbb{P}[P \mid YS]\,\mathbb{P}[YS]}{1 - \mathbb{P}[BK]} + \frac{\mathbb{P}[P \mid SF]\,\mathbb{P}[SF]}{1 - \mathbb{P}[BK]} \\
&= \frac{\frac{1}{20} \cdot \frac{2}{5}}{\frac{1}{2}} + \frac{\frac{1}{10} \cdot \frac{1}{10}}{\frac{1}{2}} = 2 \cdot \frac{2}{100} + 2 \cdot \frac{1}{100} \\
&= \frac{6}{100} = \frac{3}{50} = 0.06
\end{aligned}
$$

(c) From Bayes' Rule, we know that:

$$\mathbb{P}[SF \mid P] = \frac{\mathbb{P}[P \mid SF]\,\mathbb{P}[SF]}{\mathbb{P}[P]}.$$

In part (a), we calculated the probability that any random Smarty was safe to eat; here, notice that $\mathbb{P}[P] = 1 - \mathbb{P}[S]$. This means we have

$$
\begin{aligned}
\mathbb{P}[SF \mid P] &= \frac{\mathbb{P}[P \mid SF]\,\mathbb{P}[SF]}{1 - \mathbb{P}[S]} \\
&= \frac{\frac{1}{10} \cdot \frac{1}{10}}{1 - \frac{24}{25}} = \frac{\frac{1}{100}}{\frac{1}{25}} \\
&= \frac{25}{100} = \frac{1}{4} = 0.25
\end{aligned}
$$

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?*

Solution:

(a) Let S be the event that it snows and T be the event that Tom predicts snow.

$$\begin{aligned}
\mathbb{P}[S|T] &= \frac{\mathbb{P}[S\cap T]}{\mathbb{P}[T]} \\
&= \frac{\mathbb{P}[S]\cdot\mathbb{P}[T|S]}{\mathbb{P}[S\cap T]+\mathbb{P}[\overline{S}\cap T]} \\
&= \frac{\frac{1}{10}\times\frac{7}{10}}{\frac{1}{10}\times\frac{7}{10}+\frac{9}{10}\times\frac{5}{100}} = \frac{14}{23}
\end{aligned}$$

(b)

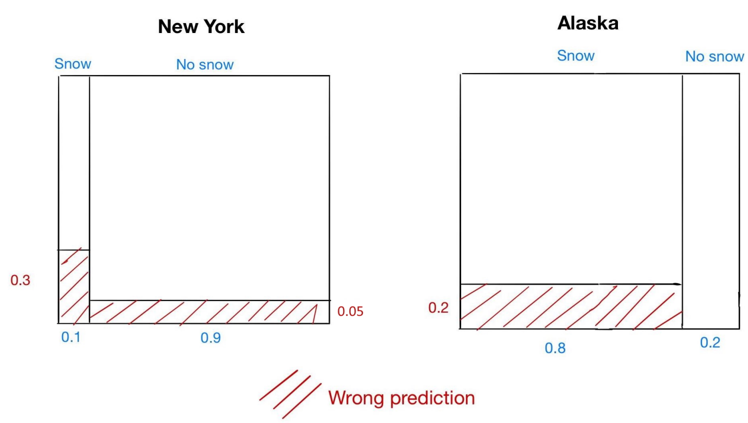
$$\begin{aligned}
\mathbb{P}[A] &= \mathbb{P}[S\cap T]+\mathbb{P}[\overline{S}\cap\overline{T}] \\
&= \frac{1}{10}\times\frac{7}{10}+\frac{9}{10}\times\frac{95}{100} = \frac{37}{40}
\end{aligned}$$

(c) Even though Jerry's overall accuracy is lower, it is still possible that she is a better meteorologist if the weather is different.

For example, let's assume that it snows 80% of days in Alaska.

- When it snows, Jerry correctly predicts snow 80% of the time.
- When it doesn't snow, Jerry correctly predicts no snow 100% of the time.

Jerry's overall accuracy turns out to be less than Tom's even though she is better at predicting both categories! The following diagram gives an illustration of the situation. The intuition is that Jerry's error gets penalized more heavily than Tom because it snows more often in Alaska.



For more info on this kind of phenomena, check out Simpson's Paradox!

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?

Solution:

(a) We have that $\mathbb{P}[A_1] = \mathbb{P}[A_2] = \frac{1}{6}$, since we have a $\frac{1}{6}$ probability of getting a particular number on a fair die.

Since there are 6 ways in which the two dice can sum to 7 (i.e. $\{(1,6),(2,5),(3,4),(4,3),(5,2),(6,1)\}$), we have $\mathbb{P}[A_3] = \frac{1}{6}$ as well.

(b) We want to determine whether $\mathbb{P}[A_1 \cap A_2] = \mathbb{P}[A_1]\,\mathbb{P}[A_2]$. We already found the probabilities of A_1 and A_2 from part (a), so let's look at $\mathbb{P}[A_1 \cap A_2]$. There's only one possible outcome where the first die is a 1 and the second die is a 6, so this gives a probability of $\mathbb{P}[A_1 \cap A_2] = \frac{1}{36}$.

Since $\mathbb{P}[A_1]\,\mathbb{P}[A_2] = \frac{1}{6} \cdot \frac{1}{6} = \frac{1}{36} = \mathbb{P}[A_1 \cap A_2]$, these two events are independent.

(c) We want to determine whether $\mathbb{P}[A_2 \cap A_3] = \mathbb{P}[A_2]\,\mathbb{P}[A_3]$. We already found the probabilities of A_2 and A_3 from part (a), so let's look at $\mathbb{P}[A_2 \cap A_3]$. These two events both occur if the second die lands on a 6, and the two dice sum to 7. There's only one way that this can happen, i.e. the first die must be a 1, so the intersection has probability $\mathbb{P}[A_2 \cap A_3] = \frac{1}{36}$.

Since $\mathbb{P}[A_2]\,\mathbb{P}[A_3] = \frac{1}{6} \cdot \frac{1}{6} = \frac{1}{36} = \mathbb{P}[A_2 \cap A_3]$, these two events are independent.

(d) To see whether the three events are pairwise independent, we need to ensure that all pairs of events are independent. We've already checked that A_1 and A_2 are independent, and that A_2 and A_3 are independent, so it suffices to check whether A_1 and A_3 are independent.

Similar to the previous two parts, the intersection $A_1 \cap A_3$ means that the first die must land on a 1, and the two dice sum to 7. There's only one way for this to happen, i.e. the second die must land on a 6, so the probability is $\mathbb{P}[A_1 \cap A_3] = \frac{1}{36}$.

Since $\mathbb{P}[A_1]\,\mathbb{P}[A_3] = \frac{1}{6} \cdot \frac{1}{6} = \frac{1}{36} = \mathbb{P}[A_1 \cap A_3]$, these two events are also independent. Since we've now shown that all possible pairs of events are independent, A_1, A_2, and A_3 are indeed pairwise independent.

(e) Mutual independence requires the additional constraint that $\mathbb{P}[A_1 \cap A_2 \cap A_3] = \mathbb{P}[A_1]\,\mathbb{P}[A_2]\,\mathbb{P}[A_3]$. We've found the individual probabilities of these events in part (a), so we only need to compute $\mathbb{P}[A_1 \cap A_2 \cap A_3]$.

Here, we must have that the first die lands on 1, the second die lands on 6, and the sum of the two dice is equal to 7. There's only one way for this to happen, i.e. the first die is a 1 and the second die is a 6, so the probability of the intersection of all three events is $\mathbb{P}[A_1 \cap A_2 \cap A_3] = \frac{1}{36}$.

However, since $\mathbb{P}[A_1]\,\mathbb{P}[A_2]\,\mathbb{P}[A_3] = \frac{1}{6} \cdot \frac{1}{6} \cdot \frac{1}{6} = \frac{1}{216} \neq \frac{1}{36} = \mathbb{P}[A_1 \cap A_2 \cap A_3]$, these three events are not mutually independent.