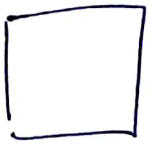
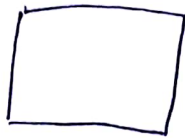


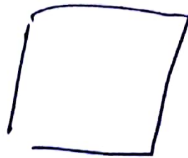
Monty Hall's problem.



1



2



3

1 - ~~door~~ car

2 - goats.

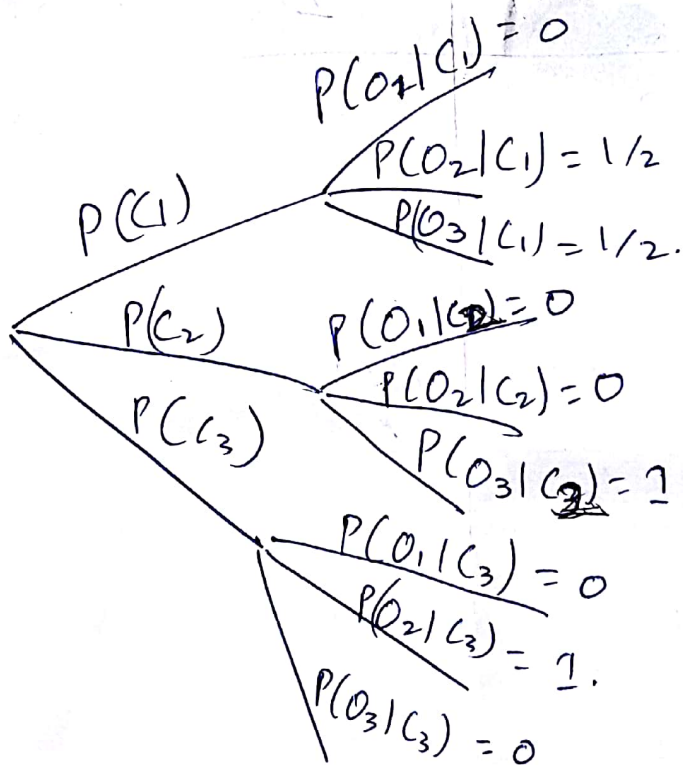
All doors equally likely.

Monty know what is behind what!!

Prior

$$P(C_1) = 1/3 ; P(C_2) = 1/3 ; P(C_3) = 1/3$$

~~Prior~~ $P(\text{car behind door 1})$.



You have
chosen
door 1.
and
host opens
door 2.

$$P(C_1|O_2) = \frac{P(O_2|C_1) \times P(C_1)}{P(O_2|C_1) \times P(C_1) + P(O_2|C_2) \times P(C_2) + P(O_2|C_3) \times P(C_3)}$$

$$= \frac{1/2 \times \frac{1}{3}}{1/2 \times \frac{1}{3} + 0 + 1 \times \frac{1}{3}} = \frac{1/3}{1/3 + 1/3} = \frac{1/3}{2/3} = \frac{1}{2}$$

$$P(C_2|O_2) = \frac{P(O_2|C_2) \times P(C_2)}{P(O_2)} = 0$$

$$P(C_3|O_2) = \frac{P(O_2|C_3) \times P(C_3)}{P(O_2)}$$

$$= \frac{1 \times \frac{1}{3}}{\frac{1}{2}} = \frac{2}{3}$$