

- Experiment are the uncertain situations which could have multiple outcomes.
- Outcome is the result of single trial.
- Event is one or more outcome from an experiment.
- Probability is a measure of likelihood of an event.
- Mutually exclusive events:
 - Two events are mutually exclusive if they can't occur at the same time.
 - ex- Tossing of coin.
- Non mutual exclusive events:
 - Two events are non mutual exclusive if they can occur at same time.
 - ex- picking heart and king from deck.
- Dependent events:
 - Two events are dependent if they affect occurrence of each other.
 - ex- If bag has SR, SB balls then, picking a red ball has probability of $P(R) = \frac{5}{10}$ now if again we pick red probability is $P(R) = \frac{4}{9}$.
- Independent events:
 - Two events are independent if they don't affect occurrence of each other.
 - ex- In prev example if we put ball back in bag after picking probability remain same.

* Addition Law of probability.

- For mutually exclusive events:

$$P(A \text{ or } B) = P(A) + P(B)$$

- For non-mutual exclusive events:

$$P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$$

* Multiplication Law of probability

- For Dependent events:

$$P(A \text{ and } B) = P(A) * P(B/A)$$

Conditional probability

- For Independent events:

$$P(A \text{ and } B) = P(A) * P(B)$$

* Naive Bayes theorem:

- It's basically conditional probability for mutually exclusive events.

- If A_1, A_2, \dots, A_n are mutually exclusive events with $P(A_i) \neq 0$ ($i=0, \dots, n$) of random experiment then for an arbitrary event B of the sample space of above experiment, $P(B) > 0$.

$$P(A_i/B) = \frac{P(A_i) P(B/A_i)}{\sum_{i=1}^n P(A_i) P(B/A_i)}$$

* Odds in favour and against event

m = number of favourable events (ways)
 n = number of non-favourable events

$$\text{Odds}_{\text{Favour}} = m/n$$

$$\text{Odds}_{\text{Against}} = n/m$$