

12/05/2020

Date.....

LESSON 6 : CONDITIONAL PROBABILITY

MEDICAL EXAMPLE

$$P(\text{cancer}) = 0.1$$

$$P(\neg \text{cancer}) = 0.9$$

Blood test

$$P(\text{POSITIVE} | \text{CANCER}) = 0.9$$

$$P(\text{NEGATIVE} | \text{CANCER}) = \boxed{0.1}$$

Conditional
Probability

$$P(\text{POSITIVE} | \neg \text{cancer}) = 0.2$$

$$P(\text{NEGATIVE} | \neg \text{cancer}) = \boxed{0.8}$$

From the above data, making truth table.

CANCER	TEST	P ()
(Y)	(P)	$\boxed{0.09}$ ✓
(Y)	(N)	$\boxed{0.01}$
(N)	(P)	$\boxed{0.18}$ ✓
(N)	(N)	$\boxed{0.72}$
		$\Sigma = \boxed{1.00}$

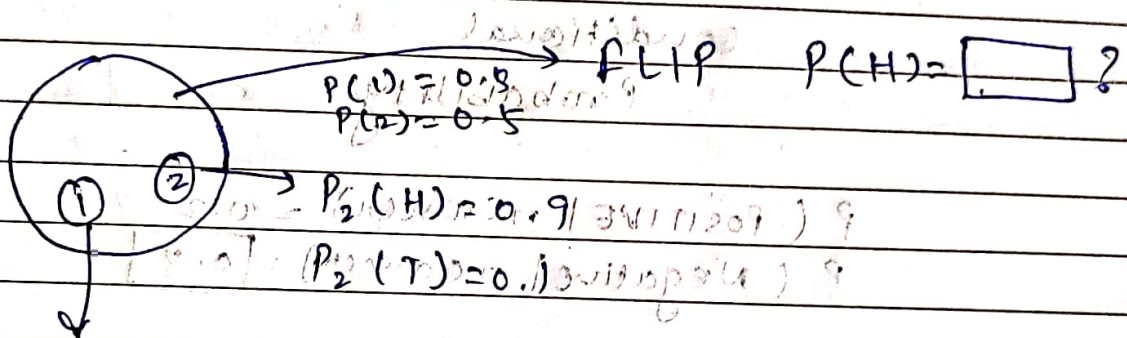
$$P(\text{POSITIVE RESULT}) = \boxed{0.27}$$

$$\begin{aligned} P(C) &\sim P(\neg C) \\ P(P|C) &\sim P(N|C) \\ P(P|\neg C) &\sim P(N|\neg C) \end{aligned}$$

$$P(P) = P(P|C) \cdot P(C) + P(P|\neg C) \cdot P(\neg C)$$

Positive ↓ Total Probability

2. Coins



$$\begin{aligned} P(H) &= P(H|1) \cdot P(1) + P(H|2) \cdot P(2) \\ &= 0.5 \times 0.5 + 0.9 \times 0.5 \\ &= 0.25 + 0.45 \\ &= 0.70 \end{aligned}$$

TRUTH TABLE

PICK	FLIP	
1	H	0.25 ←
1	T	0.25
2	H	0.45 ←
2	T	0.05

Q.

FLIP + FLIP

$$P(H, T) = [0.17] ?$$

TRUTH TABLE

PICK	FLIP-1	FLIP-2	
1	H	H	
→ 1	T	T	$0.5 \times 0.5 \times 0.5 = 0.125$
	T	H	
	T	T	
2	H	H	
→ 2	H	T	$0.5 \times 0.4 \times 0.1 = 0.045$
2	T	H	
2	T	T	$\Sigma = 0.17$

Q.

Both coins are loaded now

$$P(1) = 0.5$$

$$P(T, T) = [0.08] ?$$

$$P(H|1) = 1$$

$$P(H|2) = 0.6$$

$$\begin{aligned}
 P(T, T) &= P(T|1) \cdot P(1) \cdot P(T|2) + P(T|2) \cdot P(2) \cdot P(T|2) \\
 &= 0 \times 0.5 + 0.4 \times 0.5 \times 0.4 \\
 &= 0.08
 \end{aligned}$$

TRUTH TABLE

PICK	FLIP-1	FLIP-2	
1	H	H	
1	H	T	
1	T	H	
→ 1	T	T	
2	H	H	
2	H	T	
2	T	H	
→ 2	T	T	$= 0.5 \times 0.4 \times 0.4 = 0.08$

becoz
 $P(T) = 0$

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→ Conditional Probability

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

In this case, we could have this as

$$P(\text{Positive} | \text{disease}) = \frac{P(\text{positive} \cap \text{disease})}{P(\text{disease})}$$

where,

represents

→ given

\cap → and