

Conditional Probability and Independence

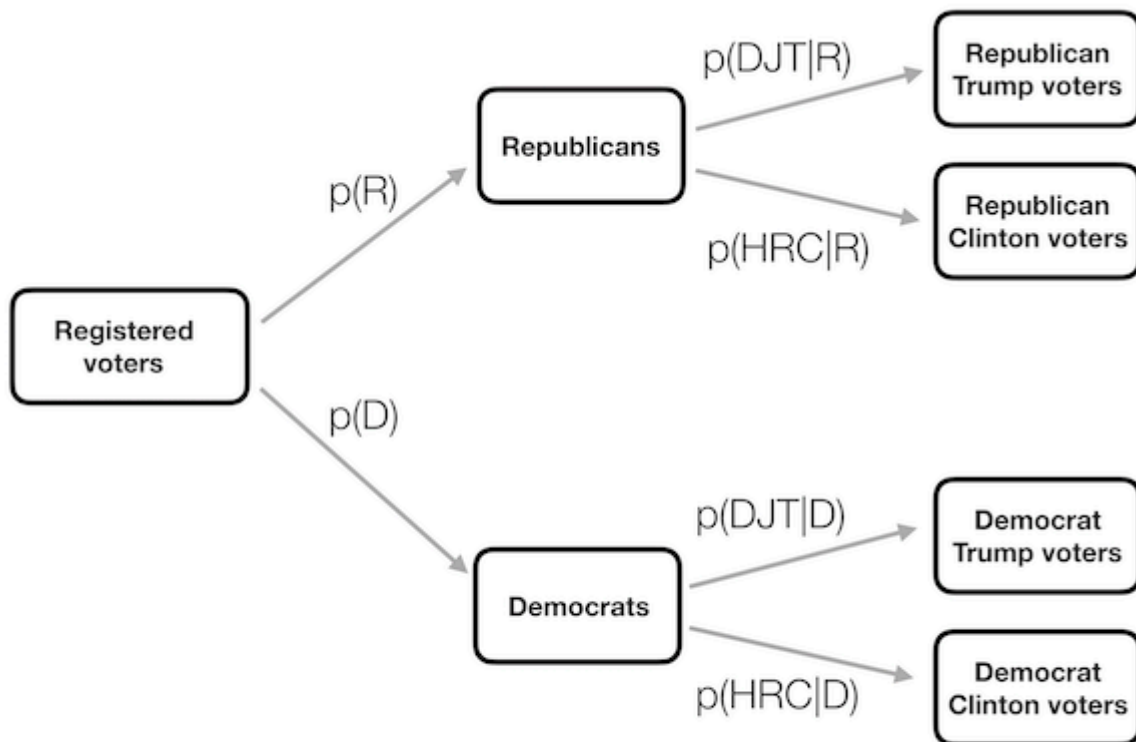
What is Conditional Probability?

Definition:

- Probability of A given B occurred
- Written as $P(A | B)$
- Updates probability based on new information

Formula:

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



So far we have limited ourselves to simple probabilities - that is, the probability of a single event or combination of events. However, we often wish to determine the probability of some event given that some other event has occurred, which are known as conditional probabilities.

NHANES Example: Physical Activity

Question:

What is $P(\text{diabetes}|\text{inactive})$?

total	inactive	diabetes	diabetes_given_inactive
5443	0.454	0.101	0.141

Joint Probabilities:

Diabetes	PhysActive	n	prob
No	No	2123	0.3900423
No	Yes	2770	0.5089105
Yes	No	349	0.0641191
Yes	Yes	201	0.0369282

We can compute conditional probabilities directly from data. Let's say that we are interested in the following question: What is the probability that someone has diabetes, given that they are not physically active? The NHANES dataset includes two variables that address the two parts of this question: Diabetes and PhysActive.

Independence

Statistical Independence:

$$P(A \mid B) = P(A)$$

Key Points:

- B tells us nothing about A
- Different from everyday usage
- Must check with data

Example: Jefferson State

- $P(\text{Jeffersonian}) = 0.014$
- $P(\text{Californian}) = 0.986$
- Not independent!
- Mutually exclusive

The term “independent” has a very specific meaning in statistics, which is somewhat different from the common usage of the term. Statistical independence between two variables means that knowing the value of one variable doesn't tell us anything about the value of the other.

For example, there is currently a move by a small group of California citizens to declare a new independent state called Jefferson. The new states might be politically independent, but they would not be statistically independent, because if we know that a person is Jeffersonian, then we can be sure they are not Californian!

Mental Health and Physical Activity

Question: Are physical and mental health independent?

Variables:

- PhysActive: physically active?
- DaysMentHlthBad: bad mental health days
- Threshold: >7 days = bad mental health

PhysActive	Bad Mental Health	Good Mental Health	Total
No	629	2510	3139
Yes	471	3095	3566
Total	1100	5605	6705

Let's look at another example, using the NHANES data: Are physical health and mental health independent of one another? To determine whether mental health and physical activity are independent, we would compare the simple probability of bad mental health to the conditional probability of bad mental health given that one is physically active.

Bibliography