Conditional Probability: Fundamentals: Takeaways



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Concepts

- The probability of an event can be updated based on information of about . the occurrence of another event. The probability that A occurs *given* that occurs is denoted as and is called the **conditional probability** of given that condition that occurs.
- Conditioning on an event typically reduces the size, or **cardinality**, of the sample space.
- We can calculate using a formula written in terms of set cardinalities:
- Another way to calculate consists of using a formula written in terms of probabilities:
- Both of the above formulas lead to the same result. One is in terms of cardinalities, while the other is in terms of probabilities.
- The two conditional probabilities and are more likely than not to **not be the same**. Often, they will have distinct meanings that important for different audiences, as seen in the example of the doctor versus the patient in HIV testing.

Resources

- An easy intro to some basic conditional probability concepts
- A more technical convey of conditional probability

