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Practical 3

Bayes's Theorem

• **Definition :** Write a program which scans value of k where k indicates number of mutually exclusive and exhaustive events (E_1, E_2, \dots, E_k) . Assume any another event B . Implement Bayes's theorem assuming these k events assuming that the event B to estimate the probability of each of the k events assuming that the event B is already occurred (i.e. $P(E_1 | B), \dots, P(E_k | B)$) your program should also scan probability of each of the k or $k-1$ events and probability of occurrence of event B assuming that each of the k events has occurred.

• **Formula :**

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

• **Example :**

Box P has 2 red balls and 3 blue balls and box Q has 3 red balls and 1 blue ball. A ball is selected as follows:

- (i) Select a box
- (ii) Choose a ball from the selected box such that each ball in the box is equally likely to be chosen. The probabilities of selecting boxes P and Q are $(1/3)$ and $(2/3)$, respectively.

Given that a ball selected in the above process is a red ball, What is the probability that it was came from the box P ?

Solution :

R \longrightarrow Event that red ball is selected

B \longrightarrow Event that blue ball is selected

P \longrightarrow Event that box P is selected

Q \longrightarrow Event that box Q is selected

We need to calculate $P(P | R)$:

$$P(P | R) = \frac{P(R | P) P(P)}{P(R)}$$

$$\begin{aligned} P(R | P) &= \text{A red ball selected from box P} \\ &= 2/5 \end{aligned}$$

$$P(P) = 1/3$$

$$\begin{aligned} P(R) &= P(P) * P(R | P) + P(Q) * P(R | Q) \\ &= (1/3) * (2/5) + (2/3) * (3/4) \\ &= 2/15 + 1/2 \\ &= 19/30 \end{aligned}$$

Putting above values in the Bayes's Formula

$$\begin{aligned} P(P | R) &= (2/5) * (1/3) / (19/30) \\ &= 4/19 \end{aligned}$$

• **Code :**

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1. import array as arr
2. k = int(input("\nEnter the number of mutually exclusive and exhaustive events (k) : "))
3. events = arr.array('d') # stores P(E1),P(E2),P(E3),...P(Ek)
4. print("\nEnter probability of each of the", k , "events : ")
5. for event in range(0,k):
6.     print("\tFor event",event+1," : ",end="")
7.     events.append(float(input()));
8. conditional_events = arr.array('d') # stores P(B|E1),P(B|E2),P(B|E3),...P(B|Ek)
9. print("\nEnter probability of occurrence of event B assuming that each of the", k , "events has occurred : ")
10. for conditional_event in range(0,k):
11.     print("\tFor event",conditional_event+1," : ",end="")
12.     conditional_events.append(float(input()));
13. p_of_B = 0;
14. for index in range(0,k):
15.     p_of_B += conditional_events[index]*events[index]
16. print("Probability calculated through Bayes's theorem : ")
17. for index in range(0,k):
18.     print("\tP(E{}|B) = {}".format(index+1,round((conditional_events[index]*events[index])/p_of_B,2)))

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• Sample I/O :


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Enter the number of mutually exclusive and exhaustive events (k) : 2

Enter probability of each of the 2 events :
    For event 1 : .33
    For event 2 : .66

Enter probability of occurrence of event B assuming that each of
the 2 events has occurred :
    For event 1 : .4
    For event 2 : .75
Probability calculated through Bayes's theorem :
    P(E1|B) = 0.21
    P(E2|B) = 0.79

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 Run Succeeded | Time 33 ms | Peak Memory 5.7M | Symbol ↕ | Tabs: 4 ↕ | Line 18, Column 103