

Conditional Probability

The observation of dependant events : an area where we observe the second event(the second event occurs) based on the outcome of the first event.

EX:

The probability of going on a run at 5am in the morning will depend entirely on whether you're a morning person or not, if you weren't there is a 0% chance of you going on that run.

Conditional probability : $P(\text{dependant condition} | \text{independent condition}) = \%$

The probability of the left condition based on (|) the right condition.

Total probability: assume we are checking the probability of a test of a disease $P(\text{test} | \text{disease})$

but we want the total probability of the test :

$$P(\text{test}) = P(\text{test} | \text{disease}) * P(\text{disease}) + P(\text{test} | \neg \text{disease}) * P(\neg \text{disease})$$

the probability of the test when disease is present + probability of test when disease is absent.

Medical Example:

trying to get the probability of a blood test based on whether the patient has cancer or not

MEDICAL EXAMPLE

CANCER	TEST	P()
Y	P	
Y	N	
N	P	
N	N	

$P(\text{CANCER}) = 0.1$
 $P(\neg \text{CANCER}) = 0.9$

$P(\text{POSITIVE} | \text{CANCER}) = 0.9$
 $P(\text{NEGATIVE} | \text{CANCER}) = 0.1$
 $P(\text{POSITIVE} | \neg \text{CANCER}) = 0.2$
 $P(\text{NEGATIVE} | \neg \text{CANCER}) = 0.8$

Solution :

MEDICAL EXAMPLE

CANCER	TEST	P()
Y	P	0.09
Y	N	0.01
N	P	0.18
N	N	0.72

$P(\text{CANCER}) = 0.1$
 $P(\neg \text{CANCER}) = 0.9$

$P(\text{POSITIVE} | \text{CANCER}) = 0.9$
 $P(\text{NEGATIVE} | \text{CANCER}) = 0.1$
 $P(\text{POSITIVE} | \neg \text{CANCER}) = 0.2$
 $P(\text{NEGATIVE} | \neg \text{CANCER}) = 0.8$

$\Sigma = 1$

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

References: <https://drive.google.com/drive/folders/125rg1z5GAz7G4dAGiWdy6WV1OZkmDtPr>