

1.  $P(E|F) * P(F) = P(E \cap F)$
2. If E and F are independent events,  $P(E) * P(F) = P(E \cap F)$

In other words, when E and F are independent events,  $P(E|F) = P(E)$ .

3. Three events E, F and G are said to be independent if

- $P(E \cap F \cap G) = P(E) * P(F) * P(G)$
- $P(E \cap F) = P(E) * P(F)$
- $P(E \cap G) = P(E) * P(G)$
- $P(F \cap G) = P(F) * P(G)$

4.  $P(E) = P(E \cap F) \cup P(E \cap F^c)$

In the above formula, each conditional probability is weighted by the probability of the event on which it is conditioned.

5.  $P(E) = P(E|F_1)*P(F_1) + P(E|F_2)*P(F_2) + \dots + P(E|F_k)*P(F_k)$
6. For mutually exclusive and exhaustive events,  $F_1, F_2 \dots F_k$

$$P(F_1|E) = \frac{P(E|F_1) * P(F_1)}{P(E|F_1) * P(F_1) + P(E|F_2) * P(F_2) + \dots + P(E|F_k) * P(F_k)}$$

This is known as Baye's rule/theorem.

7. If  $P(A|B) > P(A)$  then  $P(B|A) > P(B)$
8. If  $A \subset B$  then  $P(B|A) = 1$
9. If two events A and B are independent events of a random experiment, then A and B cannot be disjoint, unless  $P(A)=0$  and  $P(B)=0$