

Baye's Theorem:

It describes the probability of an event based on prior knowledge of conditions that might be related to the event.

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

Let's go back to our previous example. In the example we have assumed that your crush likes 'RJ'. Now let's calculate for doesn't like 'T'.

$$P(\text{doesn't like 'T' \& likes 'RJ' | doesn't like 'T'}) \\ = \frac{P(\text{doesn't like 'T' \& like 'RJ'})}{P(\text{doesn't like 'T'})}$$

$$= \frac{6/16}{9/16} = \frac{6}{9} = \frac{2}{3} = 0.63$$

Now let's compare the probability with the previous probability it's not the same. In both cases we want to know about the same property / event, that your crush doesn't like 'T' but 'RJ'. However we have different knowledge in each case we scale the probabilities of the events (separately) differently and ultimately we get different probabilities.

Can we solve the conditional probability without knowing $P(\text{doesn't like 'T' \& like 'RJ'})$?

$$P(\text{doesn't like 'T' \& likes 'RJ' | like 'RJ'}) = \frac{P(\text{doesn't like 'T' \& like 'RJ'})}{P(\text{like 'RJ'})}$$

Multiply the above equation with $P(\text{like 'RJ'})$

$$P(\text{doesnot like 'T' \& like 'RJ' | like 'RJ'}) \times P(\text{like 'RJ'}) \\ = \frac{P(\text{doesn't like 'T' \& like 'RJ'})}{P(\text{like 'RJ'})} \times P(\text{like 'RJ'})$$

After computing,

$$P(\text{doesn't like 'T' \& like 'RJ' | like 'RJ'}) \times P(\text{like 'RJ'}) \\ = P(\text{doesn't like 'T' \& like 'RJ'})$$

Likewise we can compute the previous equation if given doesn't like 'T'

$$P(\text{doesn't like 'T' \& like 'RJ' | like 'RJ'}) \cdot P.O.$$

$$P(\text{doesn't like 'T' \& like 'RJ' | doesn't like 'T'}) \\ \times P(\text{doesn't like 'T'}) = P(\text{doesn't like 'T'}) \\ \& \\ \text{like 'RJ'}$$

Now let's equate the equations

$$P(\text{doesn't like 'T' \& like 'RJ' | like 'RJ'}) \times P(\text{like 'RJ'}) \\ = P(\text{doesn't like 'T' \& like 'RJ' | like 'RJ'}) \cdot \\ \times P(\text{doesn't like 'T'})$$

Now, let's divide both sides by $P(\text{doesn't like 'T'})$. After we compute let's rewrite the equation.

$$\begin{aligned}
 &P(\text{doesn't like 'T' \& like 'RJ' | likes 'RJ'}) \\
 &= \frac{P(\text{doesn't like 'T' \& likes 'RJ' | doesn't like 'T'}) \times P(\text{likes 'RJ'})}{P(\text{doesn't like 'T'})}
 \end{aligned}$$

So, we derived Bayes's theorem.