

# **Conditional Probability**

## Introduction

Sta 771 - Spring 2016

Duke University, Department of Statistical Science

## 1. Main Topics

## 2. Example/Definitions

## 3. Tricks/Shortcuts

## 4. Review

## Ideas for Today:

Today, we are going to discuss, define and learn how to use *Conditional Probability* to solve real world problems. The terms that you should be familiar with at the end of the lesson are:

## Ideas for Today:

Today, we are going to discuss, define and learn how to use *Conditional Probability* to solve real world problems. The terms that you should be familiar with at the end of the lesson are:

- ▶ *Marginal Probability*
- ▶ *Joint Probability*
- ▶ *Conditional Probability*

1. Main Topics

2. Example/Definitions

3. Tricks/Shortcuts

4. Review

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Marginal Probability

- A probability that is based on a single variable without regard to any other variables.

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Marginal Probability

- A probability that is based on a single variable without regard to any other variables.
- $P(A)$



Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

► Marginal Probability

- A probability that is based on a single variable without regard to any other variables.
- $P(A)$

What is the marginal probability of getting a positive flu test?

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Joint Probability

- A probability of outcomes for two or more variables or processes.

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Joint Probability

- A probability of outcomes for two or more variables or processes.
- $P(A \cap B)$  or  $P(A \text{ and } B)$

Table: Flu Shot Contingency Table

		Vaccinated		
		Yes	No	
Flu Test Result	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Joint Probability

- A probability of outcomes for two or more variables or processes.
- $P(A \cap B)$  or  $P(A \text{ and } B)$

What is the joint probability of being vaccinated and getting a positive flu test?

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

► Conditional Probability

- A probability of an event given that another event has occurred.

Table: Flu Shot Contingency Table

		<u>Vaccinated</u>		
		Yes	No	
<u>Flu Test Result</u>	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Conditional Probability

- A probability of an event given that another event has occurred.
- $P(B \text{ given } A)$  or  $P(B|A) = \frac{P(A \text{ and } B)}{P(A)}$

Table: Flu Shot Contingency Table

		Vaccinated		
		Yes	No	
Flu Test Result	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

### ► Conditional Probability

- A probability of an event given that another event has occurred.
- $P(B \text{ given } A)$  or  $P(B|A) = \frac{P(A \text{ and } B)}{P(A)}$

What is the conditional probability of a person having a positive flu test given that s/he has been vaccinated?

Table: Flu Shot Contingency Table

		Vaccinated		
		Yes	No	
Flu Test Result	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

► Continuing example:

What is the conditional probability of a person having a negative flu test given that s/he has been vaccinated?



Table: Flu Shot Contingency Table

		Vaccinated		
		Yes	No	
Flu Test Result	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

► Continuing example:

What is the conditional probability of a person having a negative flu test given that s/he has been vaccinated?

► Trick

- Given that a person has been vaccinated, how many different flu test outcomes are there?

Table: Flu Shot Contingency Table

		Vaccinated		
		Yes	No	
Flu Test Result	Pos	2	14	16
	Neg	9	9	18
		11	23	34

Source: Dr. Roy Benaroch, The Pediatric Insider

► Continuing example:

What is the conditional probability of a person having a negative flu test given that s/he has been vaccinated?

► Trick

- Given that a person has been vaccinated, how many different flu test outcomes are there?
- If we let  $C_1$  = Positive Flu Test and  $C_2$  = Negative Flu Test. Notice that  $P(C_1|A) + P(C_2|A) = 1$

- ▶ Assume a standard deck of cards for the following questions. Remember that a standard deck has 4 suits. Each suit has 13 unique cards from Ace to King.
  - What is the marginal probability of a card drawn being red?

- ▶ Assume a standard deck of cards for the following questions. Remember that a standard deck has 4 suits. Each suit has 13 unique cards from Ace to King.
  - What is the marginal probability of a card drawn being red?
  - What is the joint probability that a card drawn is red and a King?

- ▶ Assume a standard deck of cards for the following questions. Remember that a standard deck has 4 suits. Each suit has 13 unique cards from Ace to King.
  - What is the marginal probability of a card drawn being red?
  - What is the joint probability that a card drawn is red and a King?
  - What is the conditional probability of getting a King, given that you drew a red card?

1. Main Topics

2. Example/Definitions

**3. Tricks/Shortcuts**

4. Review

- ▶ Here are some easy and simple tips to help you work faster and more accurately:

- $P(C_1|A) + P(C_2|A) + \cdots + P(C_n|A) = 1$

- Here are some easy and simple tips to help you work faster and more accurately:

- $P(C_1|A) + P(C_2|A) + \cdots + P(C_n|A) = 1$

- If  $A$  and  $B$  are independent, then

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



1. Main Topics

2. Example/Definitions

3. Tricks/Shortcuts

4. Review

Today we learned about *Conditional Probability* and how it relates mathematically to *Marginal Probability* and *Joint Probability*. Remember that:

- ▶ *Marginal Probability* refers to one variable occurring.

Today we learned about *Conditional Probability* and how it relates mathematically to *Marginal Probability* and *Joint Probability*. Remember that:

- ▶ Marginal Probability refers to one variable occurring.
- ▶ Joint Probability refers to two or more variables *jointly* happening.

Today we learned about *Conditional Probability* and how it relates mathematically to *Marginal Probability* and *Joint Probability*. Remember that:

- ▶ Marginal Probability refers to one variable occurring.
- ▶ Joint Probability refers to two or more variables *jointly* happening.
- ▶ Conditional Probability refers to the probability of an event *conditional* on another event happening first.