

① Bayes Theorem Formula and Proof:

A, B = events

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

$P(B|A)$ = Conditional Probability of B given A
(Likelihood)

$P(A)$ = Prior Probability of A

$P(B)$ = Prior probability of B

$P(A|B)$ = posterior probability

Proof:

$$P(A \cap B) = P(A|B) P(B)$$

$P(A)$



Shopping

$$= 0.7$$

$P(B)$



Rain

$$= 0.5$$

$P(A|B)$

$$\frac{0.1}{1-1-1}$$



$$= 0.2$$

$$P(A \cap B) = 0.2 * 0.5$$

$$= 0.10$$

$$\Rightarrow P(A \cap B) = P(B \cap A)$$

(Supposing intersection is commutative)

$$\Rightarrow P(A|B) P(B) = P(B|A) P(A)$$

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

Bayes
Theorem