## • Formulas

• Conditional Probability:  $P(e \land h) = P(e \mid h) * P(h)$ 

• Bayes' Rule:  $P(e \mid h) * P(h) = P(h \mid e) * P(e)$ 

• Chain Rule:  $P(a_1 \land a_2 \land a_3) = P(a_1 \mid a_2 \land a_3) * P(a_2 \mid a_3) * P(a_3)$ 

• Filtering Formula:  $P(s_i \mid o_{0...i} = \frac{P(o_i \mid s_i) * \sum_{s_{i-1} \in S_{i-1}} P(s_i \mid s_{i-1}) * P(s_{i-1} \mid o_{0...i}) * P(o_{0...i})}{P(o_{0...i})}$  where  $P(o_{0...i})$  means  $P(o_{0} \land o_{1} \land \cdots \land o_{i})$ 

## • Axioms of probability

- $P(a) \ge 0$
- P(true) = 1
- $P(a \wedge b) = P(a) + P(b)$  if a and b are mutually exclusive

## • Propositions

- $P(\neg a) = 1 P(a)$
- $P(a) = \sum_{x \in domain(X)} P(a \land X = x)$
- $P(a \lor b) = P(a) + P(b) P(a \land b)$
- If  $a \leftrightarrow b$  then P(a) = P(b)
- $P(a) = P(a \wedge b) + P(a \wedge \neg b) = \sum_{b \in B} (a \wedge b)$