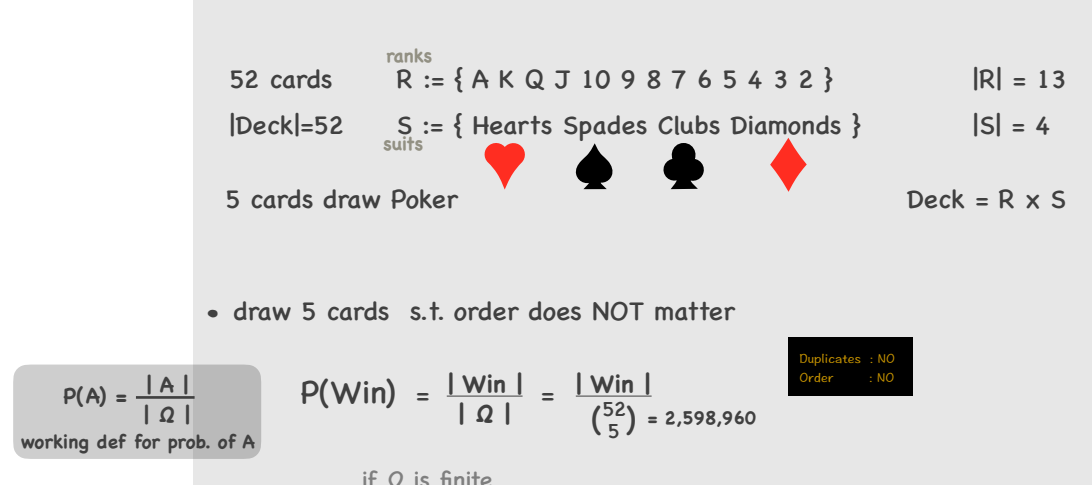
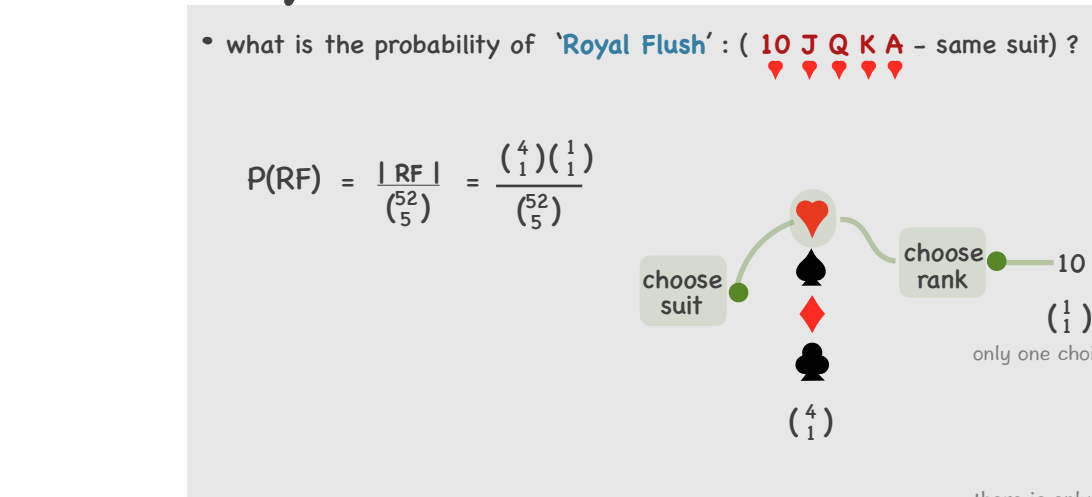


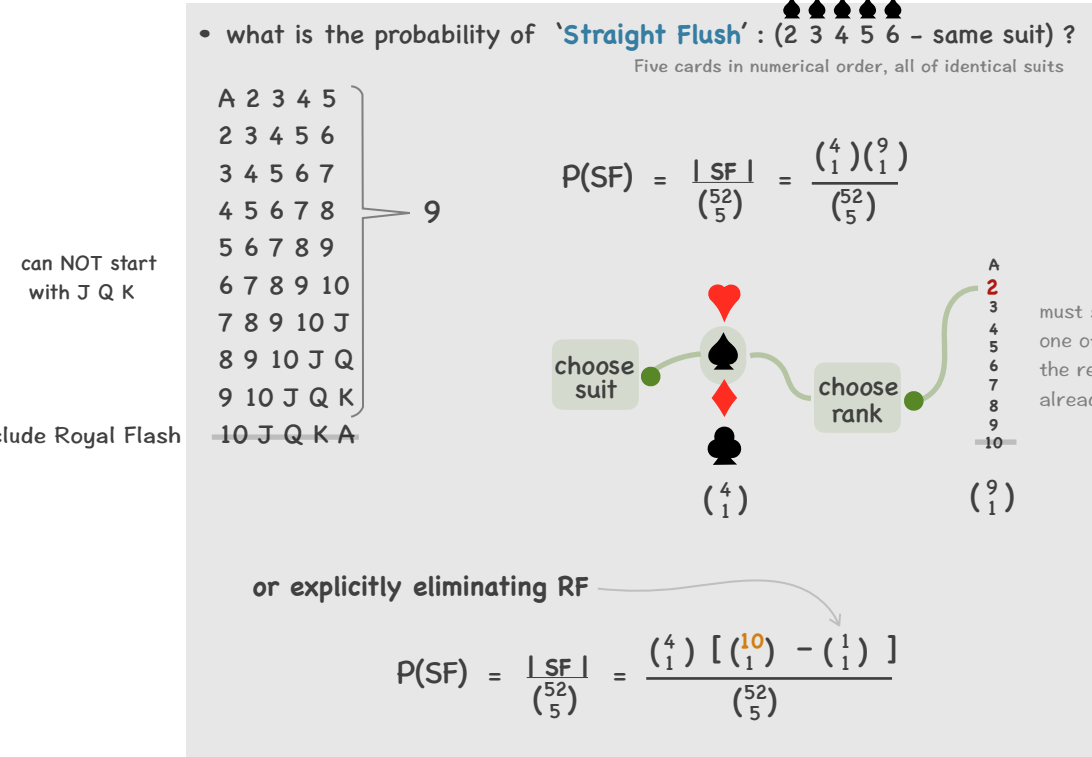
Poker experiment



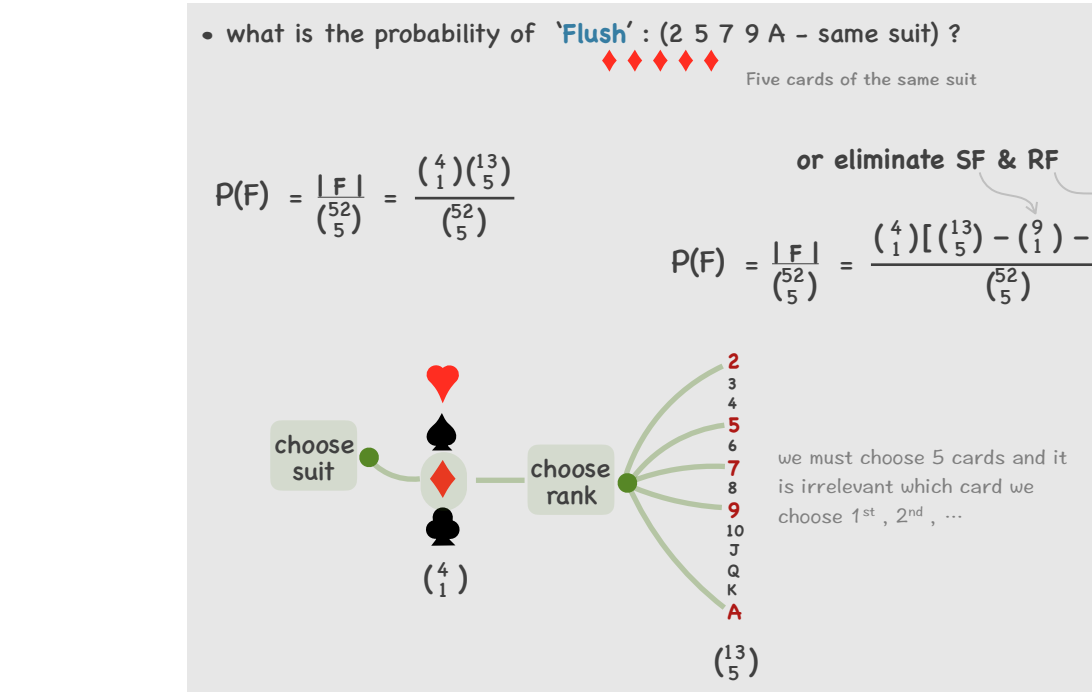
Royal Flush



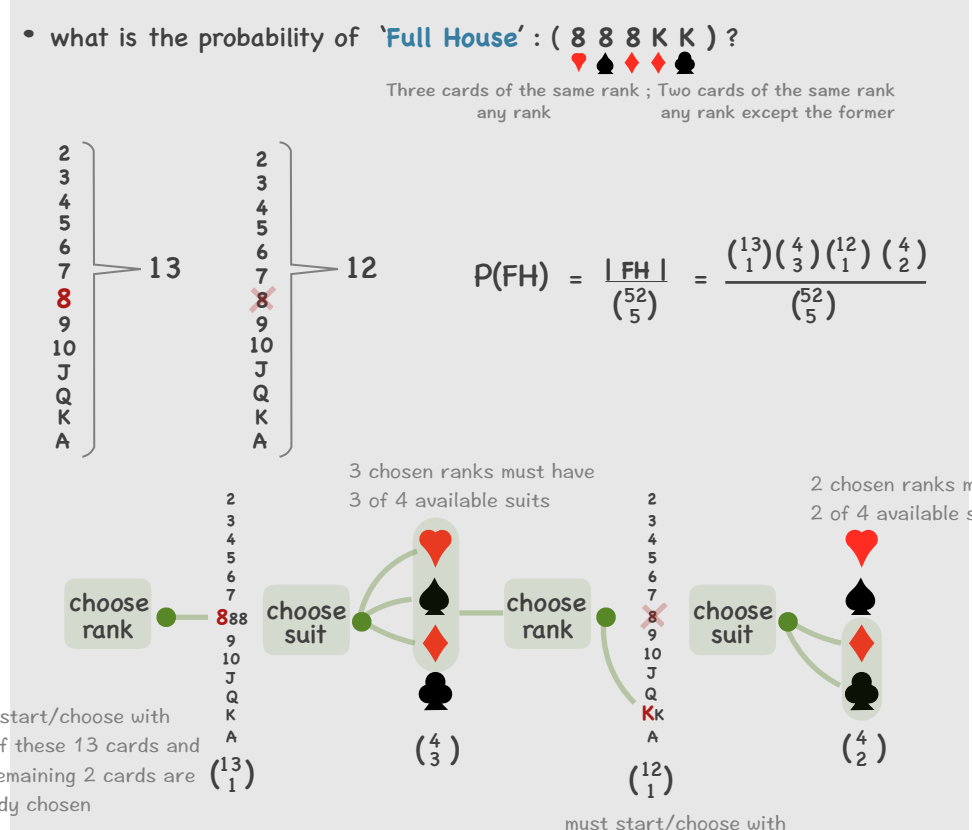
Straight Flush



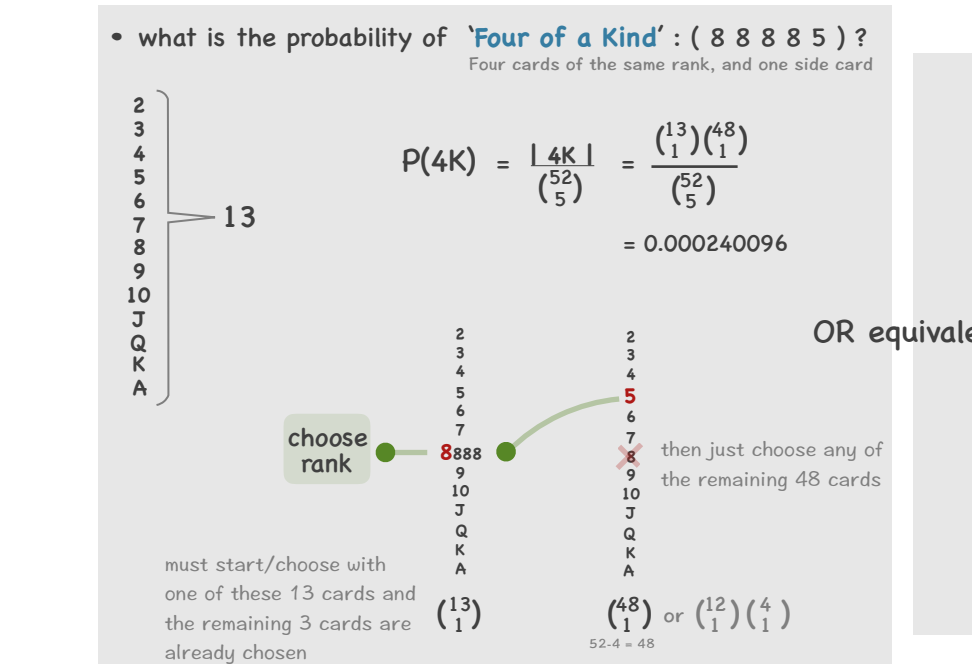
Flush



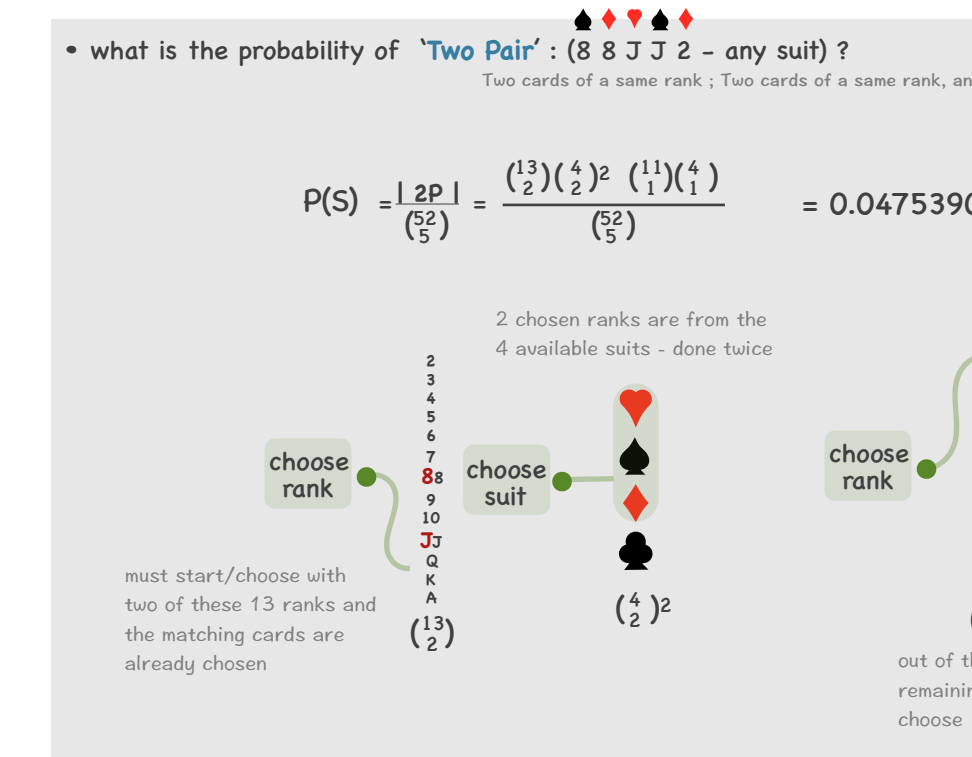
Full House



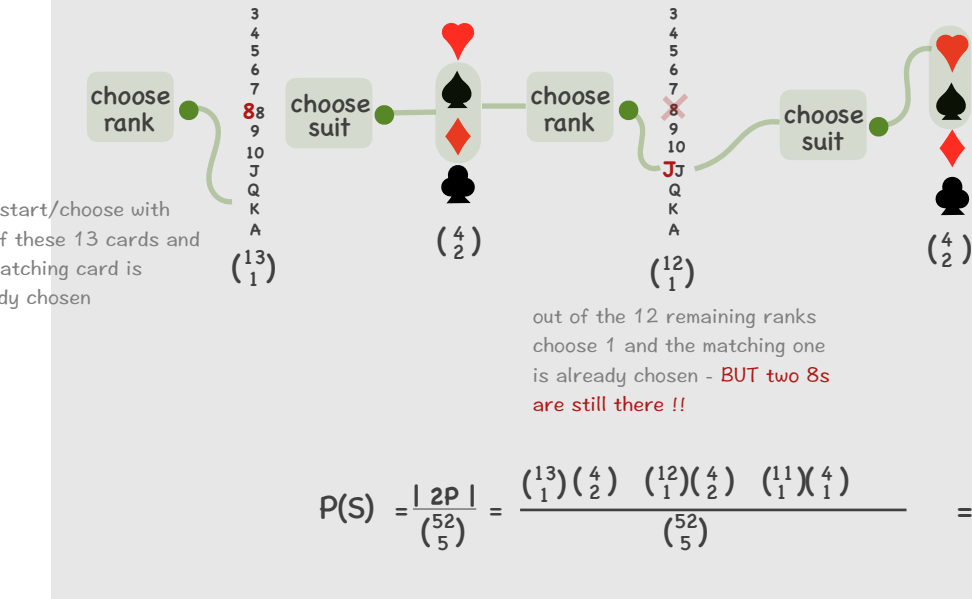
Four of a Kind



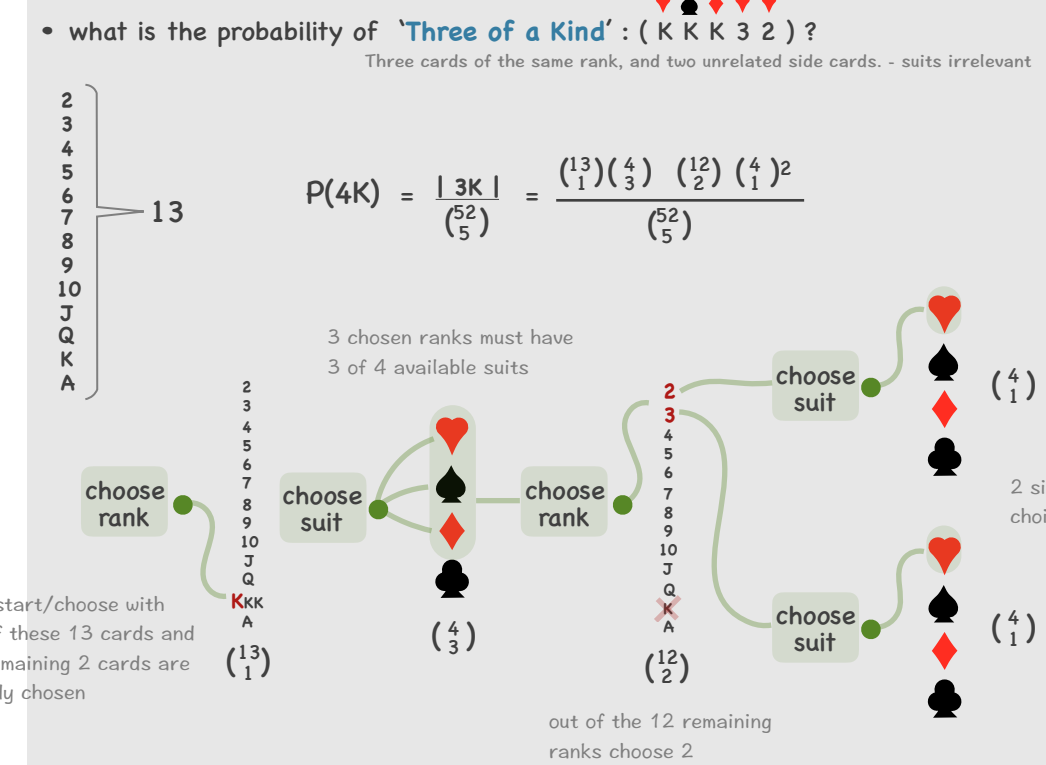
Two Pair



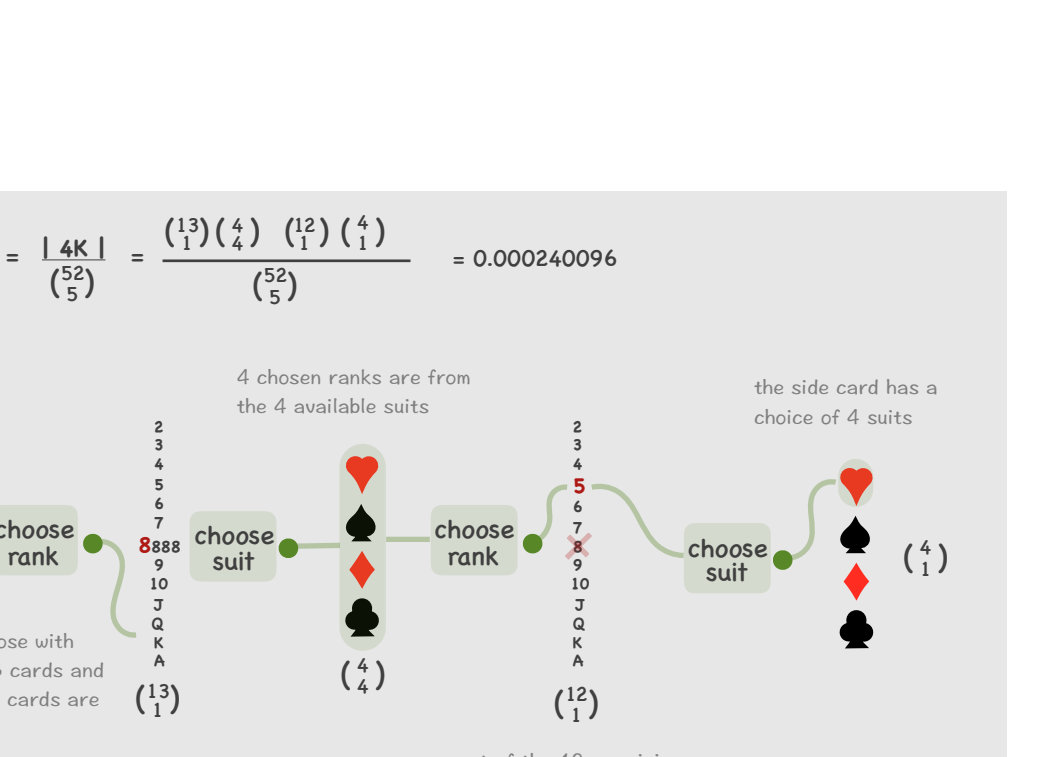
Straight



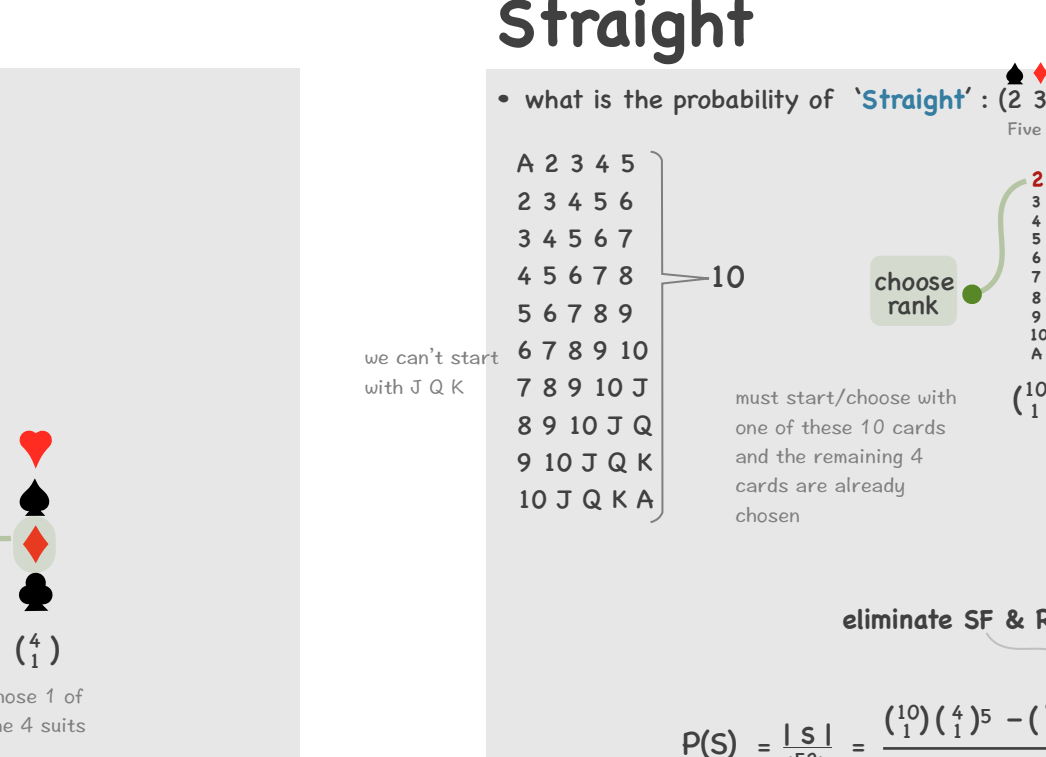
Three of a Kind



Two Pair



Straight



we don't really know what probability is ...
 let's use mathematics to define probability

Probability - set function

Probability is a set function s.t.:

- $P(\emptyset) = 0$ s.t. $P(\Omega) = 1$ (three events, event space, each that the probability is 1)
- $P(A \cup B) = P(A) + P(B)$ if A and B are disjoint (the probability of an event is 0.5 for all events determined in Ω)
- If A_1, A_2, A_3, \dots are disjoint, then $P(\bigcup_{i=1}^{\infty} A_i) = \sum_{i=1}^{\infty} P(A_i)$ (mutually exclusive events can be added)

Theorem I:

$$P(A) = 1 - P(A^c)$$

Theorem II:

$$P(\emptyset) = 0$$

Theorem III:

$$A \subset B \rightarrow P(A) \leq P(B)$$

Theorem IV:

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Theorem V:

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

Theorem VI:

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

Theorem VII:

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

Theorem VIII:

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Theorem IX:

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Theorem X:

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Theorem XI:

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Theorem XII:

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

Theorem XIII:

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Theorem XIV:

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

Theorem XV:

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Theorem XVI:

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

Theorem XVII:

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

Theorem XVIII:

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

Theorem XIX:

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Theorem XX:

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

Theorem XXI:

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

Theorem XXII:

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Theorem XXIII:

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Theorem XXV:

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Theorem XXVIII:

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Theorem XXX:

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

Theorem XXXI:

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

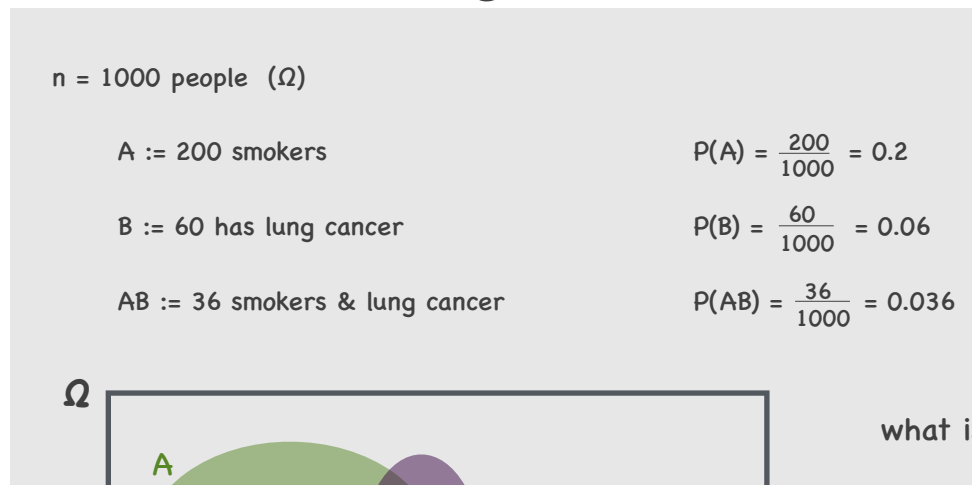
Theorem XXXII:

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

Theorem XXXIII:

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

smokers & lung cancer



what is the probability of lung cancer:

among smokers
 - given smoking
 - conditional on smoking

$$P(A|B) = \frac{P(AB)}{P(B)} = \frac{0.036}{0.04} = 0.9$$

$$P(B|A) = \frac{P(AB)}{P(A)} = \frac{0.036}{0.2} = 0.18$$

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

$$P(B) = 0.18 \cdot 0.2 + P(B|\bar{A}) \cdot 0.8$$

$$P(B) = 0.036 + P(B|\bar{A}) \cdot 0.8$$

$$P(B|\bar{A}) = \frac{P(B) - 0.036}{0.8} = \frac{0.004}{0.8} = 0.005$$

$$P(B) = 0.036 + 0.005 \cdot 0.8 = 0.04$$

$$P(B|A) = \frac{P(AB)}{P(A)} = \frac{0.036}{0.2} = 0.18$$

$$P(B|\bar{A}) = \frac{P(B) - P(B|A) \cdot P(A)}{P(\bar{A})} = \frac{0.004}{0.8} = 0.005$$

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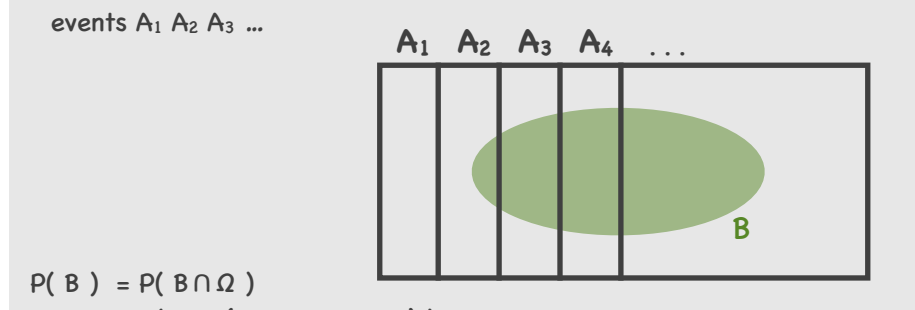
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Total Probability of an Event

consider event B and disjoint (mutually exclusive) and collectively exhaustive events A_1, A_2, \dots, A_n



$$P(B) = P(B|A_1) \cdot P(A_1) + P(B|A_2) \cdot P(A_2) + \dots + P(B|A_n) \cdot P(A_n)$$

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