

Multiplication Law of Probability and Conditional Probability

✓ For two events A and B

$$\begin{aligned} \checkmark \quad P(A \cap B) &= P(A) \cdot P(B | A), P(A) > 0 \quad \checkmark \\ &= P(B) \cdot P(A | B), P(B) > 0 \quad \checkmark \end{aligned}$$

✓ where $P(B | A)$ represents the conditional probability of occurrence of B when the event A has already happened and $P(A | B)$ is the conditional probability of happening of A, given that B has already happened.

Dependent event

when B depends on A

If event A already happened, then the probability of event B when B depends on A is denoted by $P(B/A)$ and is called

the conditional probability of B when B depends on A

$$P(B/A) = \frac{P(A \cap B)}{P(A)}$$

$$P(A) > 0$$

If event B already happened then the probability of event A when A depends on B is denoted by $P(A/B)$ and is called conditional probability of A when A depends on B

$$P(A/B) = \frac{P(A \cap B)}{P(B)}, \quad P(B) > 0$$

✓ Thus the conditional probabilities $P(B|A)$ and $P(A|B)$ are defined if and only if $P(A) \neq 0$ and $P(B) \neq 0$, respectively. ✓

- ✓ (i) For $P(B) > 0$, $P(A|B) \leq P(A)$ ✓
- ✓ (ii) The conditional probability $P(A|B)$ is not defined if $P(B) = 0$.
- ✓ (iii) $P(B|B) = 1$.

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

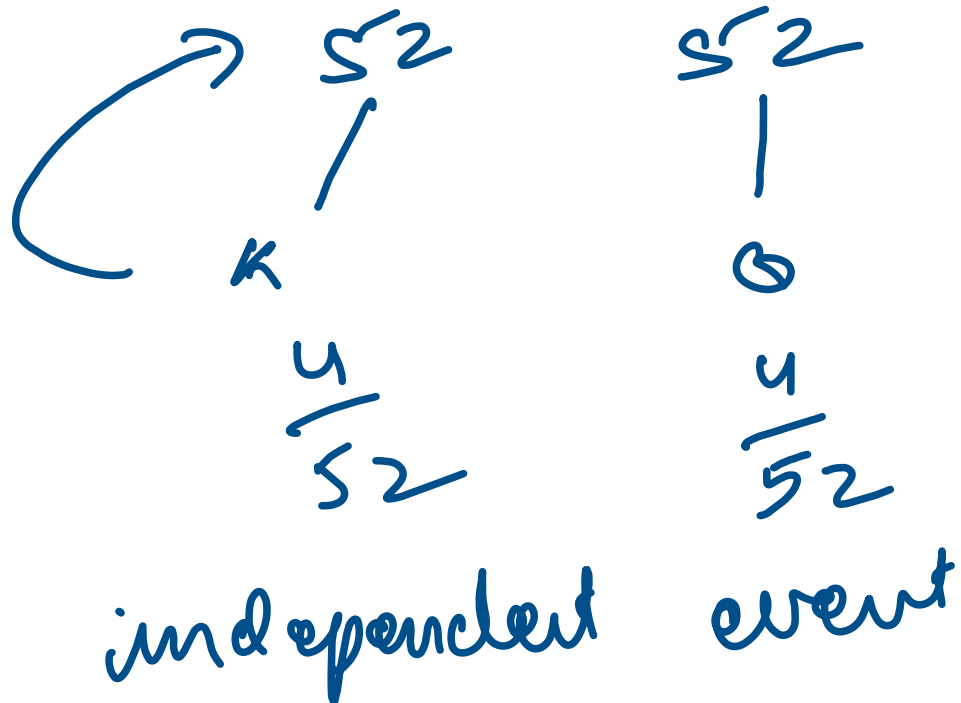
$$A \rightarrow B$$

$$P(B|B) = \frac{P(B \cap B)}{P(B)} = \frac{P(B)}{P(B)} = 1$$

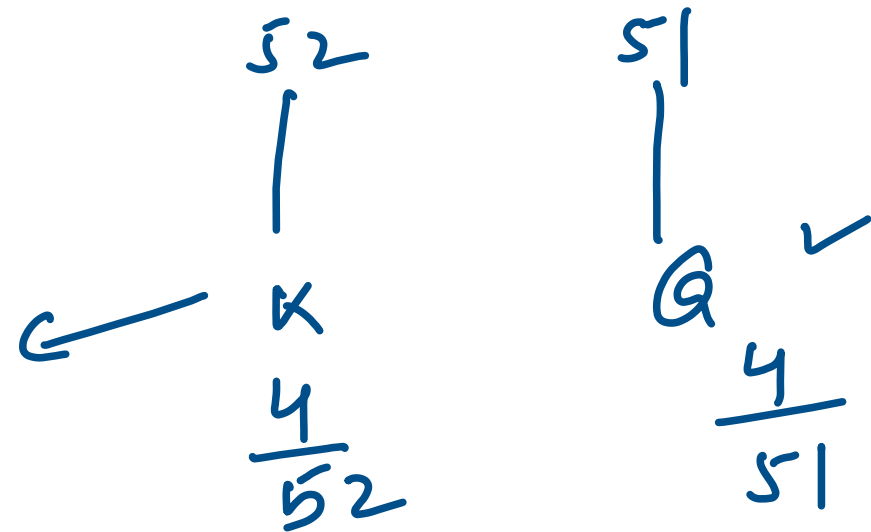
$$\begin{aligned} B \rightarrow A \quad P(A|A) &= \frac{P(A \cap A)}{P(A)} \\ &= \frac{P(A)}{P(A)} = 1 \end{aligned}$$

Q Two cards are drawn then which is dependent event

(a) Two card K and Q drawn with replacement



(b) Two card K and Q drawn without replacement



when A and B are independent events

Then

$$P(A/B) \rightarrow P(A)$$

$$P(B/A) \rightarrow P(B)$$

$$P(A/B) = \frac{P(A \cap B)}{P(B)} \rightarrow$$

$$P(A) = \frac{P(A \cap B)}{P(B)} \checkmark$$

$$P(B/A) = \frac{P(A \cap B)}{P(A)} \rightarrow$$

$$P(B) = \frac{P(A \cap B)}{P(A)} \checkmark$$

$$\boxed{P(A \cap B) = P(A) P(B)}$$

① For independent events A and B

$$P(A \cap B) = P(A) P(B) \quad \checkmark$$

② For mutually exclusive events A and B

$$P(A \cap B) = 0 \quad \checkmark$$

If A and B are independent events then A and \bar{B} are also independent events.

(I) A and \bar{B} are also independent

(II) \bar{A} and B are also independent

(III) \bar{A} and \bar{B} are also independent

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

$$P(\bar{A} \cap B) = P(\bar{A}) P(B)$$

$$P(A \cap \bar{B}) = P(A) P(\bar{B})$$

$$P(\bar{A} \cap \bar{B}) = P(\bar{A}) P(\bar{B})$$

Two dice, one green and the other red, are thrown. Let A be the event that the sum of the points on the faces shown is odd, and B be the event of at least one ace (number '1').

(a) Describe the (i) complete sample space, (ii) events A, B, \bar{B} , $A \cap B$, $A \cup B$, and $A \cap \bar{B}$ and find their probabilities assuming that all the 36 sample points have equal probabilities.

(b) Find the probabilities of the events :

(i) $(\bar{A} \cup \bar{B})$ (ii) $(\bar{A} \cap \bar{B})$ (iii) $(A \cap \bar{B})$ (iv) $(\bar{A} \cap B)$ (v) $(\overline{A \cap B})$ (vi) $(\bar{A} \cup B)$
 (vii) $(\overline{A \cup B})$ (viii) $\bar{A} \cap (A \cup B)$ (ix) $A \cup (\bar{A} \cap B)$ (x) $(A \mid B)$ and $(B \mid A)$, and
 (xi) $(\bar{A} \mid \bar{B})$ and $(\bar{B} \mid \bar{A})$.

(a) ii) $S = \{ (1,1), (1,2), (1,3), (1,4), (1,5), (1,6), (2,1), (2,2), (2,3), (2,4), (2,5), (2,6), (3,1), (3,2), (3,3), (3,4), (3,5), (3,6), (4,1), (4,2), (4,3), (4,4), (4,5), (4,6), (5,1), (5,2), (5,3), (5,4), (5,5), (5,6), (6,1), (6,2), (6,3), (6,4), (6,5), (6,6) \}$

$6 \times 6 = 36$

A

sum

no.

2	3	4	5	6	7	8	9	10	11	12
1	2	3	4	5	6	5	4	3	2	1

$$n(A) = 18$$

$$P(A) = \frac{18}{36} = \frac{1}{2}$$

$$A = \{ \overset{\checkmark}{(2,1)}, \overset{\checkmark}{(1,2)}, (2,3), (3,2), \overset{\checkmark}{(1,4)}, \overset{\checkmark}{(4,1)}, \overset{\checkmark}{(6,1)}, \overset{\checkmark}{(1,6)}, (3,4), (4,3), (5,2), (2,5), (4,5), (5,4), (6,3), (3,6), (5,6), (6,5) \}$$

$$B = \{ (1,1), \overset{\checkmark}{(1,2)}, \overset{\checkmark}{(2,1)}, (1,3), (3,1), \overset{\checkmark}{(1,4)}, \overset{\checkmark}{(4,1)}, (1,5), (5,1), \overset{\checkmark}{(1,6)}, \overset{\checkmark}{(6,1)} \}$$

$$n(B) = 11$$

$$P(B) = \frac{11}{36}$$

$$\overline{B} = S - B$$

$$\begin{aligned}n(\overline{B}) &= n(S) - n(B) \\&= 36 - 11 \\&= 25\end{aligned}$$

$$P(\overline{B}) = \frac{25}{36}$$

$$A \cap B = \{ (1,2), (2,1), (4,1), (1,4), (1,6), (6,1) \}$$

$$\underline{P(A \cap B)} = \frac{6}{36} = \frac{1}{6}$$

$$\frac{A \cup B}{n(A \cup B)} = n(A) + n(B) - n(A \cap B)$$

$$n(A \cup B) = 18 + 11 - 6$$

$$= 23$$

$$P(A \cup B) = \frac{23}{36} \checkmark$$

$$A \cap \bar{B} = \text{only } A = A - A \cap B$$

$$P(A \cap \bar{B})$$

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

$$= \frac{18}{36} - \frac{6}{36}$$

$$= \frac{12}{36} = \frac{1}{3}$$

$$P(\bar{A} \cup \bar{B}) = P(\overline{A \cap B})$$

By De-Morgan's law

$$(a) \quad 1/2 \quad \Bigg| \quad = 1 - P(A \cap B)$$

$$(b) \quad 1/4 \quad \Bigg| \quad = 1 - \frac{1}{6}$$

$$(c) \quad 1/6 \quad \Bigg| \quad = \frac{5}{6}$$

$$\checkmark (d) \quad 5/6$$

$$P(\bar{A} \cap \bar{B}) = P(\overline{A \cup B}) = 1 - P(A \cup B)$$

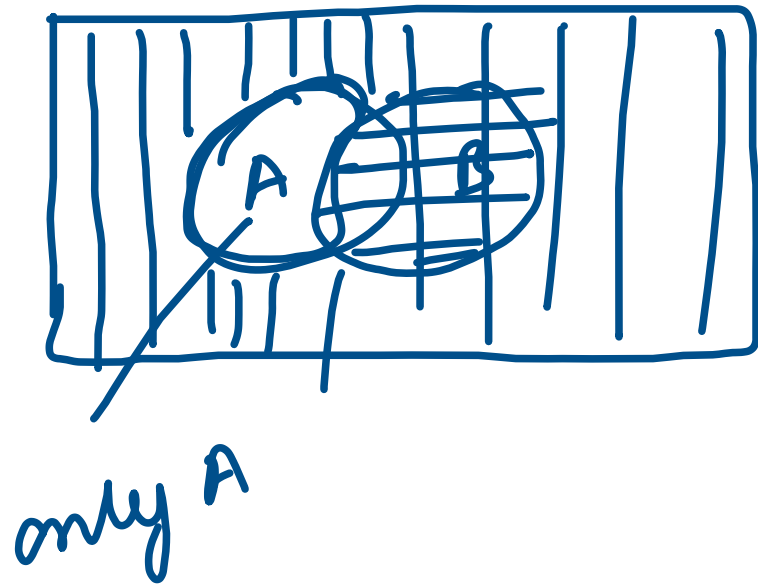
$$= 1 - \frac{23}{36} = \frac{13}{36}$$

$$P(\bar{A} \cap B) = P(\text{only } B) = P(B) - P(A \cap B)$$

$$= \frac{11}{36} - \frac{6}{36} = \frac{5}{36}$$

$$P(\overline{A \cap B}) = 1 - P(A \cap B) = 1 - \frac{1}{6} = \frac{5}{6}$$

$$\begin{aligned}
 P(\bar{A} \cup B) &= 1 - P(\text{only } A) = 1 - [P(A \cap \bar{B})] \\
 &= 1 - [P(A) - P(A \cap B)]
 \end{aligned}$$



$$= 1 - \left[\frac{18}{36} - \frac{6}{36} \right]$$

$$= 1 - \left[\frac{12}{36} \right]$$

$$= 1 - \left[\frac{1}{3} \right] = \frac{2}{3}$$

$$\begin{aligned}
P(\bar{A} \cup B) &= P(\bar{A} \cup \bar{\bar{B}}) \\
&= P(\overline{A \cap \bar{B}}) \\
&= 1 - P(A \cap \bar{B}) \\
&= 1 - [P(A) - P(A \cap B)] \\
&= 1 - \left[\frac{18}{36} - \frac{6}{36} \right] = \frac{24}{36}
\end{aligned}$$

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{6/36}{11/36} = \frac{6}{11}$$

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{6/36}{18/36} = \frac{6}{18} = \frac{1}{3}$$

$$\begin{aligned} P(\bar{A}|\bar{B}) &= \frac{P(\bar{A} \cap \bar{B})}{P(\bar{B})} = \frac{P(\overline{A \cup B})}{P(\bar{B})} \\ &= \frac{1 - P(A \cup B)}{1 - P(B)} = \frac{1 - 23/36}{1 - 11/36} = \frac{13/36}{25/36} = \frac{13}{25} \end{aligned}$$

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

$$= \frac{P(\overline{A \cup B})}{P(\bar{A})}$$

By De-Morgan's Law

$$= \frac{1 - P(A \cup B)}{1 - P(A)} = \frac{1 - \frac{23}{36}}{1 - \frac{18}{36}} = \frac{\frac{13}{36}}{\frac{18}{36}}$$

$$= \frac{13}{18}$$