

# Conditional Probability: Intermediate: Takeaways



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## Concepts

- Given events A and B:
  - $P(A)$  means finding the probability of A
  - $P(A|B)$  means finding the conditional probability of A (given that B occurs)
  - $P(A \cap B)$  means finding the probability that both A and B occur
  - $P(A \cup B)$  means finding the probability that A occurs or B occurs (this doesn't exclude the situation where both A and B occur)
- For any events A and B, it's true that:
- The order of conditioning is important, so  $P(A|B)$  is different  $P(B|A)$ .
- If event A occurs and the probability of B remains unchanged (and vice versa), then events A and B are said to be **statistically independent** (although the term "independent" is used more often). Mathematically, statistical independence between A and B implies that:
- If events events A and B are **statistically dependent**, it means that the occurrence of event A changes the probability of event B and vice versa. In mathematical terms, this means that:

- If three events A, B, C are **mutually independent**, then two conditions must hold: they should be pairwise independent, but also independent together. If any of these two conditions doesn't hold, then the events are not mutually independent.

- The multiplication rule for dependent events:
- The multiplication rule for independent events:

## Resources

- [An intuitive approach to understanding independent events](#)
- [An easy intro to some basic conditional probability concepts](#)
- [A brief reminder on set complements](#)



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