





		D_2 					
$D_1 + D_2$		1	2	3	4	5	6
D_1 	1	2	3	4	5	6	7
	2	3	4	5	6	7	8
	3	4	5	6	7	8	9
	4	5	6	7	8	9	10
	5	6	7	8	9	10	11
	6	7	8	9	10	11	12

3
10

$$P[D_1 = 2] = \frac{6}{36}$$

$$P[D_1 + D_2 \leq 5] = \frac{10}{36}$$

$$P[(D_1 = 2) \cap (D_1 + D_2 \leq 5)] = \frac{3}{36}$$

$$P[D_1 = 2 \mid D_1 + D_2 \leq 5] = \frac{3}{10}$$

$$P[D_1 = 2 \mid D_1 + D_2 \leq 5] = \frac{P[(D_1 = 2) \cap (D_1 + D_2 \leq 5)]}{P[D_1 + D_2 \leq 5]} = \frac{3/36}{10/36} = \frac{3}{10}$$

$$P[A \mid B] = \frac{P[A \cap B]}{P[B]}$$

Conditional Probability

$$P[A \cap B] = P[A \mid B] P[B]$$

Multiplication Rule

		Win	
		False	True
Century	False	160	154
	True	16	30
		176	184
		360	

$P[W] = \frac{184}{360}$
 $P[C] = \frac{46}{360}$
 $P[W \cap C] = \frac{30}{360}$

$P[W|C] = \frac{30}{46}$

$P[C|W] = \frac{30}{184}$

$$P[W|C] = \frac{P[W \cap C]}{P[C]} = \frac{30/360}{46/360} = \frac{30}{46}$$

$$P[C|W] = \frac{P[W \cap C]}{P[W]} = \frac{30/360}{184/360} = \frac{30}{184}$$

$$P[W|C] = \frac{P[W \cap C]}{P[C]}$$

$$P[C|W] = \frac{P[W \cap C]}{P[W]}$$

$$P[W \cap C] = P[W|C] \cdot P[C] = \frac{30}{46} \cdot \frac{46}{360} = \frac{30}{360}$$

$$P[W \cap C] = P[C|W] \cdot P[W] = \frac{30}{184} \cdot \frac{184}{360} = \frac{30}{360}$$

$$P[W|C] \cdot P[C] = P[C|W] \cdot P[W]$$

$$P[W|C] = \frac{P[C|W] \cdot P[W]}{P[C]}$$

$$P[B|A] = \frac{P[A|B] \cdot P[B]}{P[A]}$$

Bayes Theorem

Among 30 faculty members in a department, 5 are females and 25 are males. 3 females and 12 males have a PhD

F M M M M M

F M M M M M

F M M M M M

F M M M M M

$P[F] = \frac{5}{30}$

$P[M] = \frac{25}{30}$

$P[F \cap \text{phd}] = \frac{3}{30}$

$P[M \cap \text{phd}] = \frac{12}{30}$

$P[\text{phd}] = \frac{15}{30}$

Among those who have done PhD, what fraction are female?

F M M M M M

F M M M M M

F M M M M M

$P[F | \text{phd}] = \frac{3}{15} = \frac{3}{3 + 12}$

$P[F | \text{phd}] = \frac{P[\text{phd} | F] P[F]}{P[\text{phd}]}$

$= \frac{\text{blue}}{\text{blue} + \text{yellow}}$

$\text{blue} \longrightarrow P[\text{phd} | F] P[F] \longrightarrow P[F \cap \text{phd}]$

$\text{yellow} \longrightarrow P[\text{phd} | M] P[M] \longrightarrow P[M \cap \text{phd}]$

$P[\text{phd}] = P[\text{phd} | F] P[F] + P[\text{phd} | M] P[M]$

$\frac{3}{5} \frac{5}{30} + \frac{12}{25} \frac{25}{30} = \frac{3}{30} + \frac{12}{30} = \frac{15}{30}$

$P[\text{phd}] = P[F \cap \text{phd}] + P[M \cap \text{phd}]$

$P[B] = P[B | A] P[A] + P[B | A^c] P[A^c]$

$P[B] = P[B \cap A] + P[B \cap A^c]$

Law of Total probability

In a university, 30% of faculty members are females. Of the female faculty members, 60% have a PHD. Of the male faculty members, 40% have a PHD.

What is the probability that a randomly chosen faculty member is a female and has PHD?

What is the probability that a randomly chosen faculty member is a male and has PHD?

What is the probability that a randomly chosen faculty member has a PHD?

What is the probability that a randomly chosen PHD holder is female?

$$P[F] = 0.3 \quad P[\text{phd} | F] = 0.6 \quad P[\text{phd} \cap F] = P[\text{phd} | F] P[F] = 0.6 * 0.3 = 0.18$$

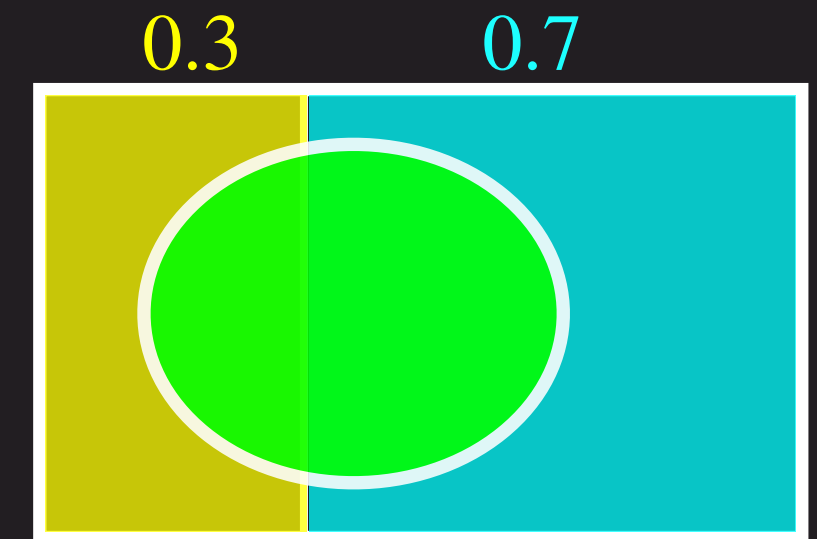
$$P[M] = 0.7 \quad P[\text{phd} | M] = 0.4 \quad P[\text{phd} \cap M] = P[\text{phd} | M] P[M] = 0.4 * 0.7 = 0.28$$

$$P[\text{phd}] = P[\text{phd} \cap F] + P[\text{phd} \cap M] = 0.18 + 0.28 = 0.46$$

$$P[\text{phd}] = P[\text{phd} | F] P[F] + P[\text{phd} | M] P[M] = 0.6 * 0.3 + 0.4 * 0.7 = 0.46$$

$$P[F | \text{phd}] = \frac{P[F \cap \text{phd}]}{P[\text{phd}]} = \frac{0.18}{0.46} = 0.39$$

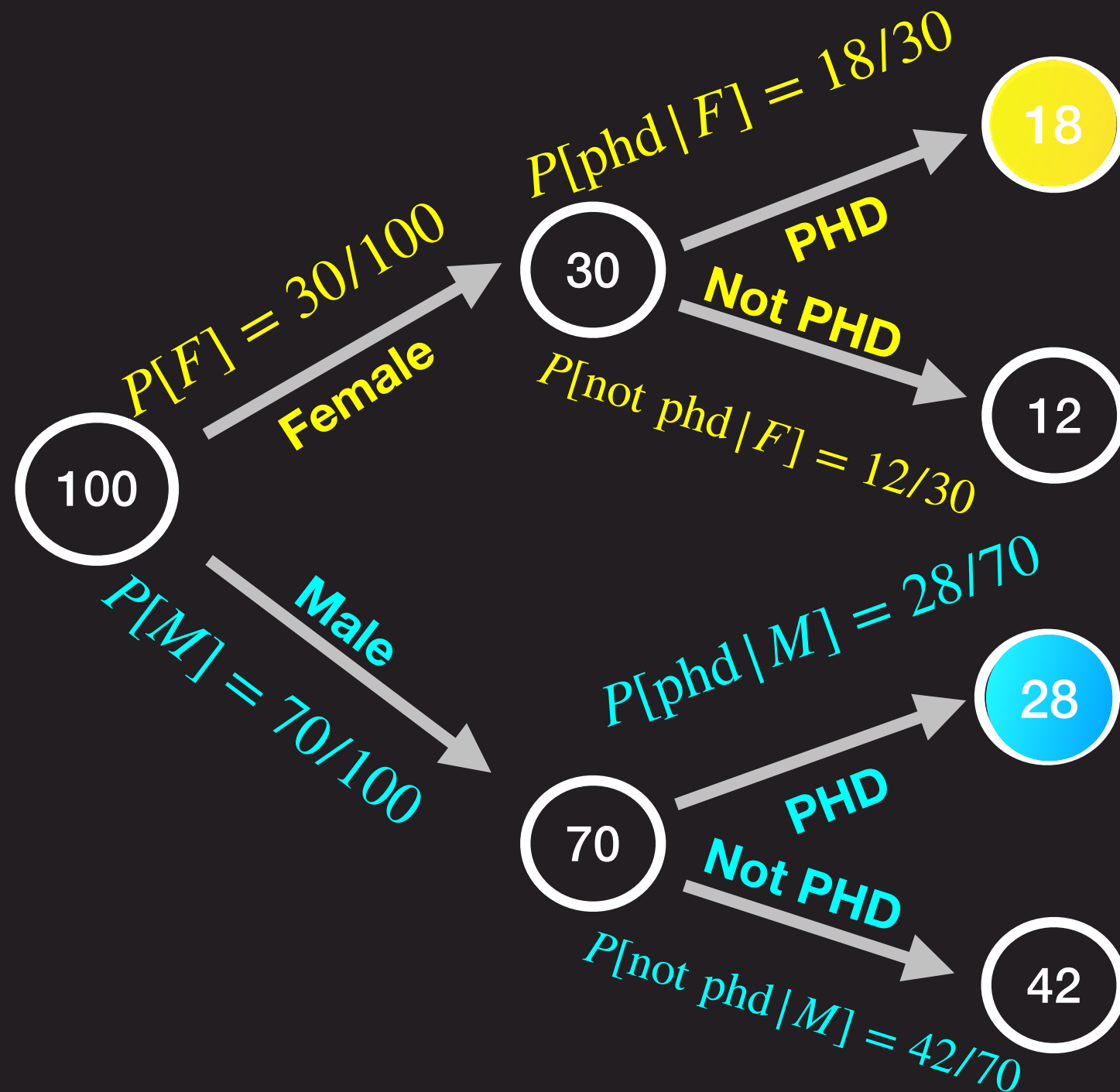
$$P[F | \text{phd}] = \frac{P[\text{phd} | F] P[F]}{P[\text{phd} | F] P[F] + P[\text{phd} | M] P[M]} = \frac{0.6 * 0.3}{0.6 * 0.3 + 0.4 * 0.7} = 0.39$$



$$P[F] = 0.3 \quad P[\text{phd} | F] = 0.6$$

$$P[M] = 0.7 \quad P[\text{phd} | M] = 0.4$$

$$P[F | \text{phd}] = \frac{P[\text{phd} | F] P[F]}{P[\text{phd} | F] P[F] + P[\text{phd} | M] P[M]}$$



$$\frac{18}{18 + 28} = 0.39$$