

# Conditional Probability in R

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## Indexing for conditional probabilities

It may be useful, especially when obtaining conditional problems, to subset or filter the outputs from a simulation by a certain condition. We can do this by indexing.

In general, indexing is obtained using square-bracket notation. If I want to obtain the value in the  $i$ -th position of a vector  $v$ , I would type  $v[i]$ .

We can put a logical condition in the brackets to say “give me the indices where the logical condition is TRUE”.

Let’s simulate for the problem we’ve seen before: “Mr. Smith has two children. It is known that the eldest is a girl. What is the probability that both children are girls?”

We will start with a small number of simulations just for illustration:

```
set.seed(310)
outcomes <- c("GG", "GB", "BG", "BB")
B <- 10
r <- replicate(B, sample(outcomes, size = 1))
# the following code does the same in this case:
r <- sample(outcomes, size = B, replace = T)
r
```

```
## [1] "GG" "GB" "BG" "GB" "GG" "BG" "GB" "GB" "BB" "GG"
```

```
r %in% c("GG", "BG")
```

```
## [1] TRUE FALSE TRUE FALSE TRUE TRUE FALSE FALSE FALSE TRUE
```

```
# subset r to grab the replicates where we do have eldest is girl
r[r %in% c("GG", "BG")]
```

```
## [1] "GG" "BG" "GG" "BG" "GG"
```

Then, I can obtain conditional probabilities by calculating a mean of 0s and 1s (i.e. a proportion) on this subset of the simulations:

```
mean(r[r %in% c("GG", "BG")] == "GG")
```

```
## [1] 0.6
```

Now let’s increase the simulations to make sure we approximate the probability well:

```
B <- 10000
r <- sample(outcomes, size = B, replace = T)
# roughly one half
mean(r[r %in% c("GG", "BG")] == "GG")
```

```
## [1] 0.5009126
```

We can use the same simulations to estimate the following: “Mr. Jones has two children. It is known that at least one is a girl. What is the probability that both children are girls?”

```
mean(r[r %in% c("GG", "BG", "GB")] == "GG")
```

```
## [1] 0.3287635
```

## Loops

Often, we will need to perform a certain calculation or simulation several times. If each iteration of the expression is independent and identical to the previous iteration, we can use **replicate**.

Sometimes, however, we might have a more nuanced stopping condition when repeating/iterating through statements, or the calculation itself depends on which iteration we are on.

In these cases, if we know how many iterations we’d like to run, we should implement a **for()** loop.

## for Loops

Suppose we want to perform the factorial calculation manually, rather than using the **factorial()** function. I can calculate 5! via the following code.

We must use the **for()** function, then define a counter variable that keeps track of the iteration. In this case, it is **i**. Then we say **in 1:5** to convey that we’d like to repeat the code within the curly braces 5 times, where each time, **i** takes the value 1, then 2, ..., 5. Notice that we explicitly use **i** in the code itself!

```
my_prod <- 1
for(i in 1:5){
  my_prod <- my_prod * i
  print(paste("Iteration ", i, ": ", my_prod))
}
```

```
## [1] "Iteration 1 : 1"
## [1] "Iteration 2 : 2"
## [1] "Iteration 3 : 6"
## [1] "Iteration 4 : 24"
## [1] "Iteration 5 : 120"
```

```
my_prod
```

```
## [1] 120
```