

TOTAL PROBABILITY

Why

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Result

Prop. 1. Let A_1, \ldots, A_n be a partition of a set of outcomes A. Let \mathbf{P} be an event probability function for some probability mass function. Let $B \subset A$ an event. Then

$$\mathbf{P}(B) = \sum_{i=1}^{n} \mathbf{P}(B \cap A_i).^2$$

This result is often known as the law of total probability.

¹Future editions will include.

²Future editions will inclue an account.

