* Joint probability is the probability of two events occurring simultaneously.
* Marginal probability is the probability of an event irrespective of the outcome of another variable.
* Conditional probability is the probability of one event occurring in the presence of a second event.
* **Joint Probability**: Probability of events *A* and *B*. P(A and B)
* **Marginal Probability**: Probability of event X=*A* given variable *Y*.
* **Conditional Probability**: Probability of event *A* given event *B*. The conditional probability for events *A* given event *B* is calculated as follows: P(A given B) = P(A and B) / P(B)