

Conditional Probability

The conditional probability of an event B is the probability that the event will occur given the knowledge that an event A has already occurred. This probability is written $P(B|A)$, notation for the probability of B given A.

In the case where events A and B are independent (where event A has no effect on the probability of event B), the conditional probability of event B given event A is simply the probability of event B, that is $P(B)$. If events A and B are not independent, then the probability of the intersection of A and B (the probability that both events occur) is defined by $P(A \text{ and } B) = P(A) P(B|A)$. If A and B are two events associated with the same sample space of a random experiment, the conditional probability of the event A given that B has occurred,

$$P(A/B) = \quad \text{or} \quad P(B/A) =$$

Eg. A jar contains black and white marbles. Two marbles are chosen without replacement. The probability of selecting a black marble and then a white marble is 0.34, and the probability of selecting a black marble on the first draw is 0.47. What is the probability of selecting a white marble on the second draw, given that the first marble drawn was black?

Solution:

$$P(\text{White}|\text{Black}) = \frac{P(\text{Black and White})}{P(\text{Black})} = \frac{0.34}{0.47} = 0.72$$

1.1.1. Multiplication rule of probability

Solved Problems Conditional Probability

Didier Musso



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