Plan week 15: Probability II. Conditional probability

DSBA 2019

Plan

- 1. Definition of conditional probability
 - Example. Probability of getting at least 8 points as a result of throwing two dices given the number on the first dice is 4.
 - $\Pr[A \mid B] = \frac{\Pr[AB]}{\Pr[B]}$
 - Probability is a ratio of (mass of) good outcomes to (mass of) all outcomes.
 - Conditional probability $Pr[A \mid B]$ is a probability of A after contraction of the sample space to B.
- 2. Examples of Trump election.
- 3. Bayes' Rule
- 4. Definition of independent events. Example: n-coins throwing. Events i-th coin's side is Head and j-th coin's side is Head are independent $(i \neq j)$.
- 5. Law of Total Probability.
 - Example with cards: the probability of the event «Getting Ace and a King in Texas Holdem on the preflop»

References

The books are listed on the wiki-page.

- [4]: Section 10.4
- [8]: Chapters 15, 16
- [7]: Sections 7.1, 7.2
- [2]: Sections 5.3
- [3]: Section 8.10