CHAPTER 13

PROBABILITY

POINTS TO REMEMBER

 Conditional Probability: If A and B are two events associated with any random experiment, then P(A/B) represents the probability of occurrence of event-A knowing that event B has already occurred.

$$P(A/B) = \frac{P(A \cap B)}{P(B)}, P(B) \neq 0$$

 $P(B) \neq 0$, means that the event should not be impossible.

$$P(A \cap B) = P(A \text{ and } B) = P(B) \times P(A/B)$$

Similarly
$$P(A \cap B \cap C) = P(A) \times P(B|A) \times P(C|AB)$$

 Multiplication Theorem on Probability: If the events A and B are associated with any random experiment and the occurrence of one depends on the other then

$$P(A \cap B) = P(A) \times P(B|A)$$
 where $P(A) \neq 0$

 When the occurrence of one does not depend on the other then these events are said to be independent events.

$$P(A/B) = P(A)$$
 and $P(B/A) = P(B)$

$$P(A \cap B) = P(A) \times P(B)$$

Theorem on total probability: If E₁, E₂, E₃..., E_n be a partition of sample space and E₁, E₂... E_n all have non-zero probability. A be any event associated with sample space S, which occurs with E₁ or E₂...... or E_n then

$$P(A) = P(E_1) \cdot P(A/E_1) + P(E_2) \cdot P(A/E_2) + \dots + P(E_n) \cdot P(A/E_n).$$

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