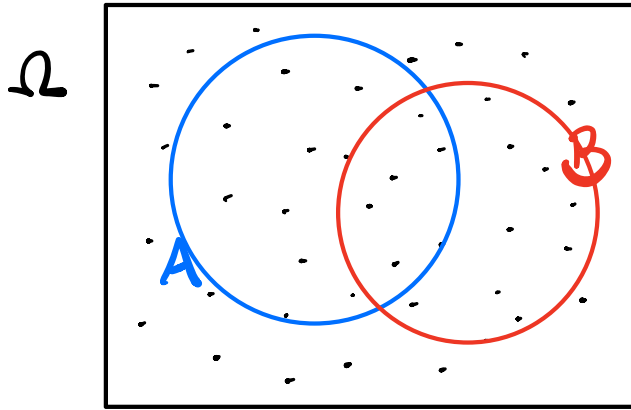


REVIEW OF CONDITIONAL PROBABILITY:



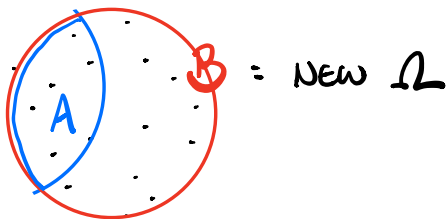
ASSUME $|\Omega| < \infty$, ALL EQUALLY LIKELY.

$$P(A) = \frac{|A|}{|\Omega|}, \quad P(B) = \frac{|B|}{|\Omega|}$$

i.e. IF B OCCURS, WHAT IS THE PROBABILITY THAT A OCCURS?

↑
"CONDITIONAL CLAUSE"

NOW WE NEED TO UPDATE OUR SET OF ALL POSSIBLE OUTCOMES TO INCLUDE ONLY SIMPLE EVENTS IN B.



(ELIMINATE B^c)

PROBABILITY THAT A OCCURS, GIVEN THAT B OCCURS

$$= P(A|B) = \frac{|A \cap B| / |\Omega|}{|B| / |\Omega|}$$

$\Rightarrow$

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

"THE PROBABILITY OF A GIVEN B"

MANIPULATE FORMULA FOR CONDITIONAL PROBABILITY:

$$P(B) \cdot P(A|B) = \frac{P(A \cap B)}{P(B)} \cdot P(B)$$

SAME

$$\begin{aligned} P(A \cap B) &= P(B) P(A|B) \\ &\text{switch A \& B} \\ P(B \cap A) &= P(A) P(B|A) \end{aligned}$$

THE GENERAL
MULTIPLICATION
RULE

In a color preference experiment, eight toys are placed in a container. The toys are identical except for color—two are red, and six are green. A child is asked to choose two toys *at random*. What is the probability that the child chooses the two red toys?

OLD WAY TO ANSWER:

WAYS TO CHOOSE 2 TOYS FROM 8 TOYS IS

$$C_2^8 = \frac{8!}{2!6!} = \frac{8 \cdot 7}{2} = 28$$

WAYS TO CHOOSE 2 RED TOYS: $C_2^2 = 1$

$$\therefore P(2 \text{ RED TOYS}) = \frac{C_2^2}{C_2^8} = \boxed{\frac{1}{28}}$$

NEW WAY: TREE DIAGRAMS W/ PROBABILITY

1st Toy

2nd Toy

$$P(R_1) = \frac{2}{8}$$

RED

$$P(R_2 | R_1) = \frac{1}{7}$$

RED

$$P(G_2 | R_1) = \frac{6}{7}$$

GREEN

$$P(G_1) = \frac{6}{8}$$

GREEN

$$P(R_2 | G_1) = \frac{2}{7}$$

RED

$$P(G_2 | G_1) = \frac{5}{7}$$

GREEN

EVENTS R_1 : 1st TRY RED

R_2 : 2nd TRY RED

G_1 : 1st TRY GREEN

G_2 : 2nd TRY GREEN

GENERAL MULTIPLICATION RULE:

$$P(R_1 \cap R_2) = P(R_1) P(R_2 | R_1) = \left(\frac{2}{8}\right) \left(\frac{1}{7}\right) = \frac{2}{56} = \boxed{\frac{1}{28}}$$

1st TRY RED AND 2nd TRY RED

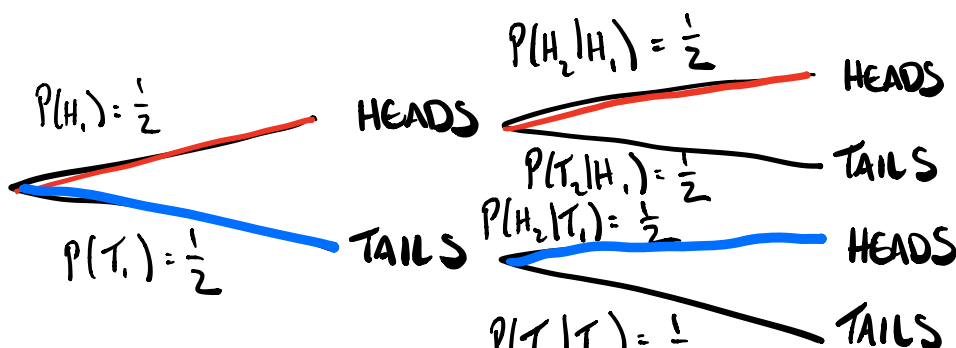
* We multiply probabilities along paths from left to right through the tree diagram

$$P(R_2 | R_1) = \frac{P(R_1 \cap R_2)}{P(R_1)}$$

ex. SUPPOSE WE FLIP A COIN TWICE.

FIND THE PROBABILITY THAT THE SECOND COIN IS HEADS.

FIND THE PROBABILITY THAT THE SECOND COIN IS HEADS GIVEN THAT THE FIRST COIN IS TAILS.



$$P(H_2) = P(\underbrace{(H_2 \cap H_1) \cup (H_2 \cap T_1)}_{\text{MUTUALLY EXCLUSIVE}})$$

$$= P(H_2 \cap H_1) + P(H_2 \cap T_1) - \overbrace{P((H_2 \cap H_1) \cap (H_2 \cap T_1))}^0$$

$$= P(H_1)P(H_2|H_1) + P(T_1)P(H_2|T_1)$$

$$= \left(\frac{1}{2}\right)\left(\frac{1}{2}\right) + \left(\frac{1}{2}\right)\left(\frac{1}{2}\right)$$

$$= \boxed{\frac{1}{2}}$$

$$P(H_2|T_1) = \boxed{\frac{1}{2}}$$

EXTRA INFO REGARDING T_1
DOESN'T HAVE ANY EFFECT ON
PROBABILITY H_2 .

THIS MEANS H_2 & T_1 ARE

INDEPENDENT EVENTS.

Def: Two events A & B are called INDEPENDENT IF ANY OF THE FOLLOWING ARE TRUE:

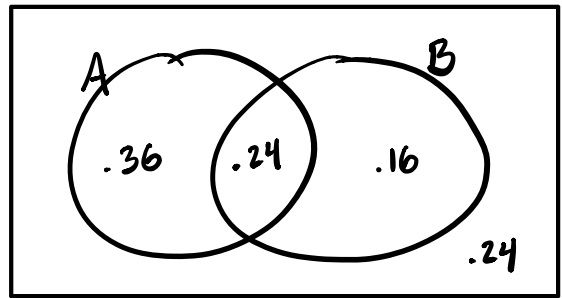
$$P(A \cap B) = P(A)P(B),$$

$$P(A) = P(A|B), \quad P(B) = P(B|A),$$

$$P(A) = P(A|B^c), \quad P(B) = P(B|A^c).$$

ex.

	A	A ^c
B	.24	.16
B ^c	.36	.24



$$P(A) = P(A \cap B) + P(A \cap B^c) = .24 + .36 = \boxed{.6}$$

$$P(B) = P(B \cap A) + P(B \cap A^c) = .24 + .16 = \boxed{.4}$$

$$P(A \cap B) = .24$$

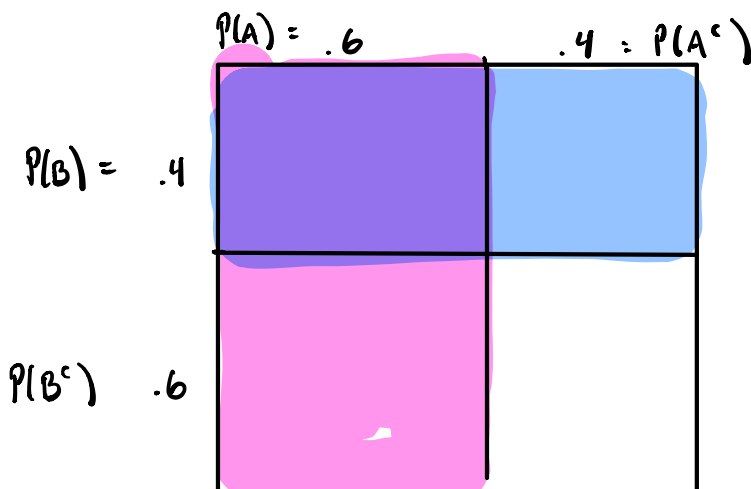
$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{.24}{.4} = \boxed{.6}$$

$$P(B|A) = \frac{P(B \cap A)}{P(A)} = \frac{.24}{.6} = \boxed{.4}$$

ARE A & B INDEPENDENT EVENTS? **YES**

$$\left(\begin{array}{l} P(A) = P(A|B), \quad P(B) = P(B|A) \\ P(A \cap B) = P(A) P(B) \end{array} \right)$$

$$.24 = .6 \times .4 = .24 \quad \checkmark$$



	A	A ^c
B	.24	.16
B ^c	.36	.24

$\Omega = 1 \times 1$ square

	A	A ^c
B	$P(A \cap B) = .21$	$P(A^c \cap B) = .5$
B ^c	$P(A \cap B^c) = .17$	$P(A^c \cap B^c) = .12$

	A	A ^c
B	.21	.5
B ^c	.17	.12

4.62 Smoking and Cancer A survey of people in a given region showed that 20% were smokers. The probability of death due to lung cancer, given that a person smoked, was roughly 10 times the probability of death due to lung cancer, given that a person did not smoke. If the probability of death due to lung cancer in the region is .006, what is the probability of death due to lung cancer given that a person is a smoker?

(1) INTRODUCTION: LET S = EVENT THAT A PERSON IS A SMOKER

D = DEATH DUE TO LUNG CANCER

(2) SUMMARIZE GIVEN INFO:

$$P(S) = .2 \quad P(D) = .006$$

$$P(S^c) = .8$$

$$P(D|S) = 10 P(D|S^c)$$

(3) WHAT IS BEING ASKED?

FIND $P(D|S)$.

(4) SOLVE.

$$P(D) = P(D \cap S) + P(D \cap S^c) \\ = P(S)P(D|S) + P(S^c)P(D|S^c)$$

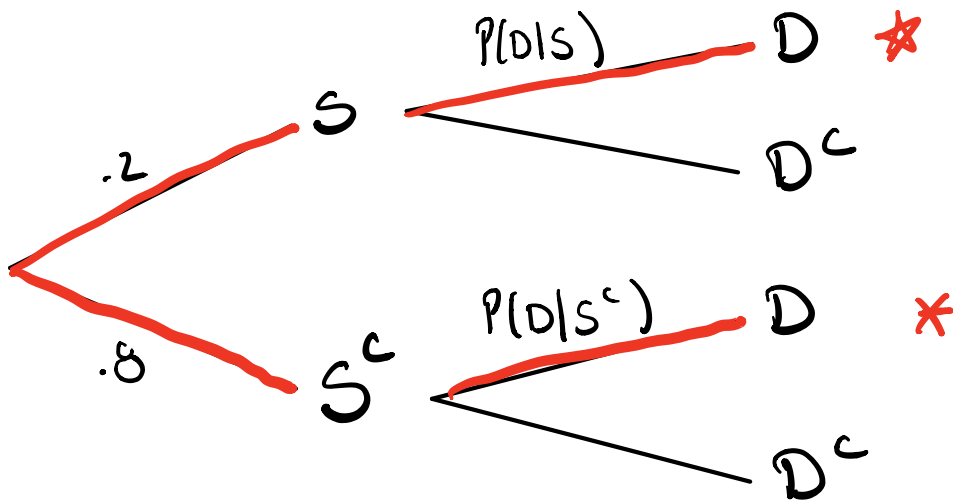
$$.006 = (.2)(10P(D|S^c)) + (.8)P(D|S^c)$$

$$.006 = 2P(D|S^c) + .8P(D|S^c)$$

$$.006 = 2.8P(D|S^c)$$

$$.0021429 = P(D|S^c)$$

$$P(D|S) = 10P(D|S^c) = 10(.0021429) \\ = .02143$$

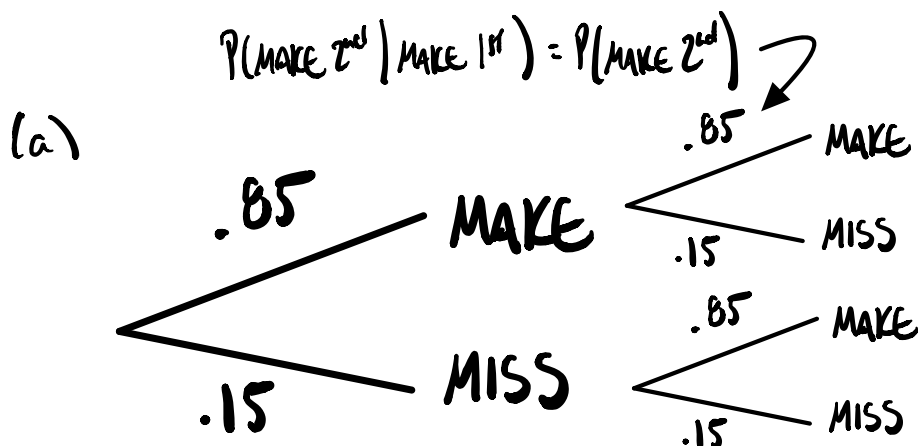


$$P(D) = \underset{*}{P(S \cap D)} + \underset{*}{P(S^c \cap D)} \dots$$

4.67 Kobe and Lamar Two stars of the *LA Lakers* are very different when it comes to making free throws. ESPN.com reports that Kobe Bryant makes 85% of his free throw shots while Lamar Odum makes 62% of his free throws.⁵ Assume that the free throws are independent and that each player shoots two free throws during a team practice.

- What is the probability that Kobe makes both of his free throws?
- What is the probability that Lamar makes exactly one of his two free throws?
- What is the probability that Kobe makes both of his free throws and Lamar makes neither of his?

$$\begin{aligned}
 P(\text{MAKE } 1^{\text{st}} \cap \text{MAKE } 2^{\text{nd}}) &= P(\text{MAKE } 1^{\text{st}})P(\text{MAKE } 2^{\text{nd}}) \\
 &= (.85)(.85) \\
 &= .7225
 \end{aligned}$$



- (b) Let L_1 = LAMAR MAKES SHOT 1
 L_2 = LAMAR MAKES SHOT 2

$$\begin{aligned}
 P(L_1 \cap L_2) &= P(L_1)P(L_2 | L_1) \quad L_1 \text{ \& } L_2 \text{ INDEPENDENT} \\
 &= P(L_1)P(L_2) \\
 &= (.62)(.62) \\
 &= .3844
 \end{aligned}$$

- (c) K_1 = KOBE MAKES 1st SHOT
 K_2 = KOBE MAKES 2nd SHOT

$$\begin{aligned}
 P(K_1 \cap K_2 \cap L_1^c \cap L_2^c) &= P(K_1)P(K_2)P(L_1^c)P(L_2^c) \\
 &= (.85)(.85)(1-.62)(1-.62)
 \end{aligned}$$

$$= .104329$$