

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

$$P(A \cap B) = P(A) \times P(B/A) \text{ where } P(A) \neq 0$$

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

Here

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

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

- **Theorem on total probability** : If $E_1, E_2, E_3, \dots, E_n$ be a partition of sample space and E_1, E_2, \dots, E_n all have non-zero probability. A be any event associated with sample space S , which occurs with E_1 or E_2, \dots 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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