

Conditional Probability and Bayes Theorem

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Want to formalize this intuition so we can apply it to more complicated scenarios.

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So the prob is $\frac{2}{3}$.

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How many: $1 + 2 + 3 + 4 + 5 + 6 = 21$.

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Think About Could a diff assumption make the prob go up?

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(Intuitive) $\Pr(A \mid B)$ is the probability that A happens, given that B happened.

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This is exactly what I have been doing in the examples.

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$$\Pr(A \mid B) = \Pr(B \mid A) \cdot \frac{\Pr(A)}{\Pr(B)}$$

Note: This is very useful in both this course and in life.

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Is the coin definitely biased?

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Is the coin definitely biased? No.

What is Prob that it is biased? VOTE:

1. Between 0.99 and 1.0
2. Between 0.98 and 0.99
3. Between 0.97 and 0.98
4. Less than 0.97

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We will see that it is 0.982954, so between 0.98 and 0.99.

Example of Application of Bayes's theorem

$$\Pr(B|H^{10}) = \frac{\Pr(B)\Pr(H^{10}|B)}{P(H^{10})}$$

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Put it together to get

$$\Pr(B|H^{10}) = \frac{1}{1 + (2/3)^{10}} = 0.982954.$$

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$$\Pr(B|H^n) = \frac{1}{1 + (2/3)^n}.$$