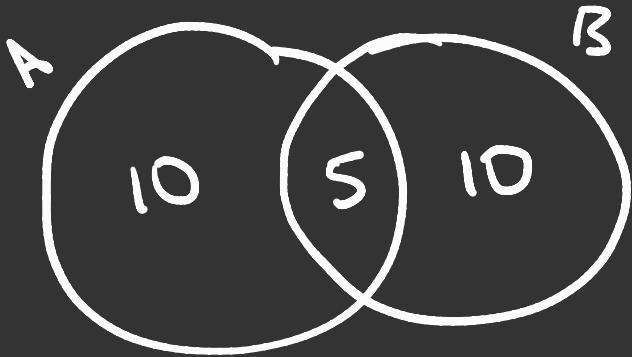


Challenge Problem: Are $P(A|B)$ and $P(B|A)$ equal?



$$P(B|A) = \frac{5}{15}$$

$$P(A|B) = \frac{5}{15}$$

• One way: $P(A) = P(B)$.

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

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

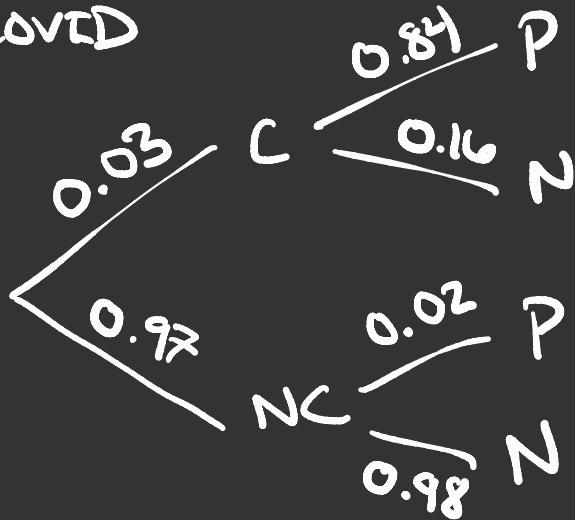
• Second way: A and B not exclusive

• Not equal when. A = Student gets A, B = student passes class

Example: COVID Testing

C = person has COVID

NC = person doesn't have COVID



P = test positive

N = test negative

$$P(P) = P(C \cap P) + P(NC \cap P)$$

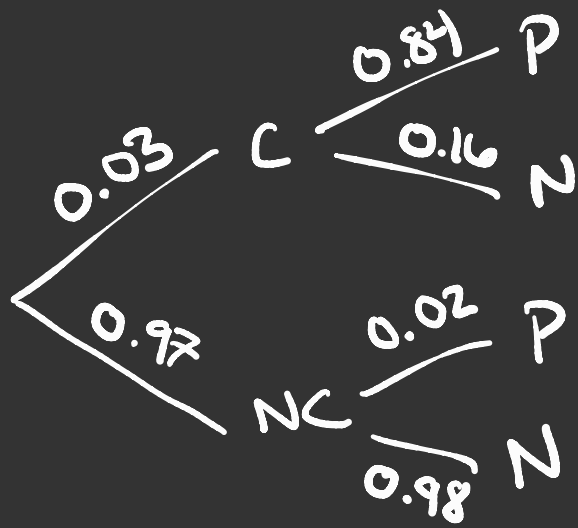
$$= 0.03 \times 0.84 + 0.97 \times 0.02$$

$$= 0.0446$$

$$P(N) = 1 - P(P)$$

$$= 0.9554$$

$$P(N|C) = 0.16$$



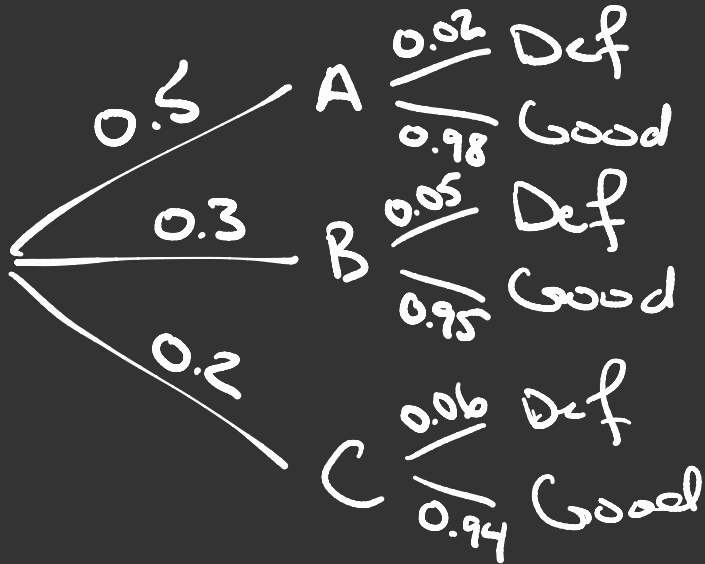
$$\begin{aligned}
 P(NC|P) &= \frac{P(NC \cap P)}{P(P)} \\
 &= \frac{0.97 \times 0.02}{P(C \cap P) + P(NC \cap P)} \\
 &= \frac{0.97 \times 0.02}{0.0446} \\
 &= 0.435
 \end{aligned}$$

$$P(C|P) = 1 - 0.435 = 0.565$$

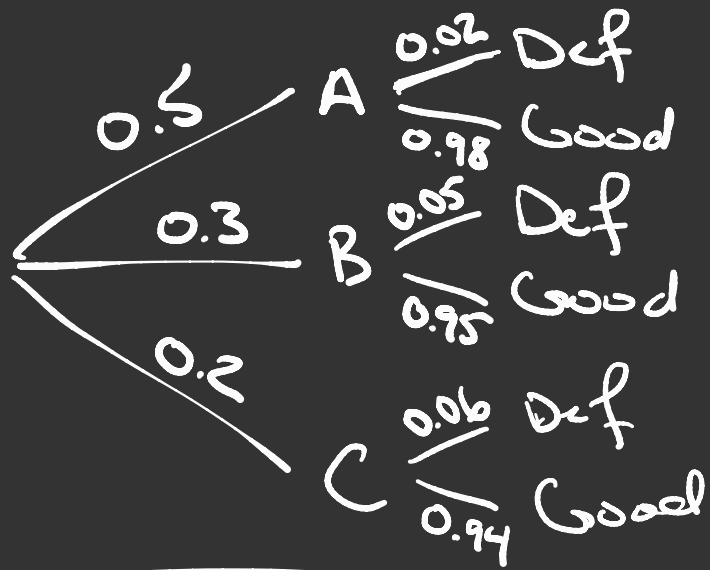
Challenge: Compute probability of false negative.

Example: Sourcing a part from 3 manufacturers: A, B, C

- Get 50% of parts from A, 2% defective
- 30% B, 5% def
- 20% C, 6% def



Suppose we have a bad part. Which manufacturer is probably to blame?



$$\begin{aligned}
 P(A|Def) &= \frac{P(A \cap Def)}{P(Def)} \\
 &= \frac{0.5 \times 0.02}{P(A \cap Def) + P(B \cap Def) + P(C \cap Def)} \\
 &= \frac{0.5 \times 0.02}{0.5 \times 0.02 + 0.3 \times 0.05 + 0.2 \times 0.06} \\
 &= \frac{0.01}{0.037} = 0.27
 \end{aligned}$$

$$P(B|Def) = \frac{P(B \cap Def)}{P(Def)} = \frac{0.3 \times 0.05}{0.037} = 0.41 \leftarrow \text{B is probably to blame!}$$

$$\begin{aligned}
 P(C|Def) &= 1 - P(A|Def) - P(B|Def) = 1 - 0.27 - 0.41 \\
 &= 0.32
 \end{aligned}$$

Are the events A and Def independent?

$$\bullet P(A \cap \text{Def}) \stackrel{?}{=} P(A) \cdot P(\text{Def})$$

$$P(A \cap \text{Def}) = 0.5 \times 0.02 = 0.01$$

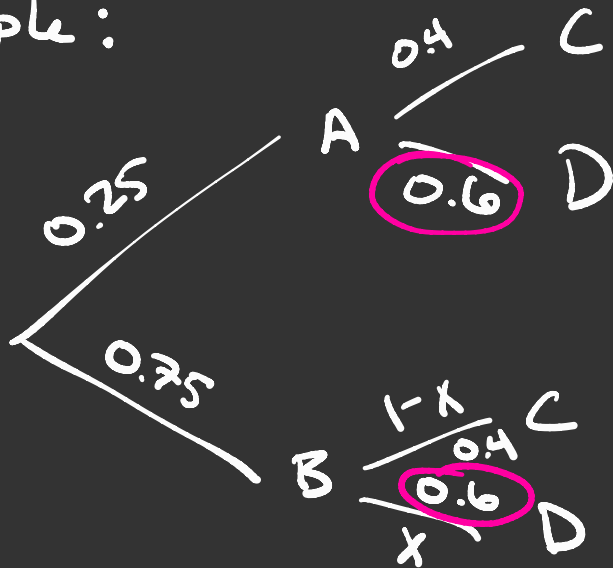
Not Independent

$$P(A) \cdot P(\text{Def}) = 0.5 \times 0.037 = 0.0185$$

$$\bullet P(A) \stackrel{?}{=} P(A | \text{Def})$$

$$\bullet P(\text{Def}) \stackrel{?}{=} P(\text{Def} | A)$$

Example:



What must x be so that A and D are independent?

$$P(D|A) = P(D)$$

$$P(D|A) = 0.6$$

$$\begin{aligned} P(D) &= P(A \cap D) + P(B \cap D) = 0.25 \cdot 0.6 + 0.75 \cdot x \\ &= 0.15 + 0.75x \end{aligned}$$

$$\leadsto 0.6 = 0.15 + 0.75x$$

$$0.45 = 0.75x \leadsto x = 0.6$$