

induction the result follows :

1.6.2 Conditional Probability : Theorem of Compound Probability : Law of Multiplication

The probability of an event B occurring when it is known that some event A has occurred is called a *conditional probability* and it is denoted by $P(B|A)$. This symbol $P(B|A)$ generally read as "the probability of B , given A ".

As an example, let us consider that a die is rolled. If the outcome is an odd number, then given this outcome the probability that the number is prime is the conditional probability and can be obtained as follows :

Here the sample space $S = \{1, 2, 3, 4, 5, 6\}$

Let $A =$ the event of getting an odd number

$B =$ the event of getting a prime number

Then,

$$A = \{1, 3, 5\}, B = \{2, 3, 5\} \text{ so } A \cap B = \{3, 5\}$$

the conditional probability of event B given that A has already occurred is

$$P(B|A) = \frac{n(A \cap B)}{n(A)} = \frac{n(A \cap B) / n(S)}{n(A) / n(S)} = \frac{P(A \cap B)}{P(A)} = \frac{2/6}{3/6} = \frac{2}{3}$$

$P(A \cap B)$ and $P(A)$ are found from the original sample space S . In other words, a conditional probability relative to a subspace A of S may be calculated directly from the probabilities assigned to the elements of the original sample space S .

Illustration 43: The probability that a regularly scheduled train leaves the station on time is $P(D) = 0.80$, the probability that it arrives on time is $P(A) = 0.82$; the probability that it departs and arrives on time is $P(D \cap A) = 0.75$. Find the probability that a train (i) arrives on time given that it departed on time and (ii) departed on time given that it has arrived on time.

Solution:

The probability that a train arrives on time given that it has departed on time is

$$P(A|D) = \frac{P(D \cap A)}{P(D)} = \frac{0.75}{0.80}$$

The probability that a train departed on time given that it has arrived on time is

$$P(D|A) = \frac{P(D \cap A)}{P(A)} = \frac{0.75}{0.82}$$

Illustration 44: An urn contains 6 white and 4 red balls. Two balls are drawn without replacement. What is the probability that the second ball is white given that the first ball drawn is white?

Solution: Let A and B be the events that the first and the second ball are white respectively. Hence,

$$P(AB) = \frac{\binom{6}{2}}{\binom{10}{2}} = \frac{1}{3}$$

$$P(A) = \frac{6}{10}$$

$$P(B|A) = \frac{P(AB)}{P(A)} = \frac{5}{9}$$

Illustration 45: Let A and B events such that

$$P(A) = \frac{1}{3}, P(B) = \frac{1}{4} \text{ and } P(A \cup B) = \frac{23}{60}$$

Find $P(A|B)$ and $P(B|A)$.

Solution: Since,

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$\begin{aligned}
 P(A \cap B) &= P(A) + P(B) - P(A \cup B) \\
 &= \frac{1}{3} + \frac{1}{4} - \frac{23}{60} \\
 &= \frac{1}{5}
 \end{aligned}$$

Thus,

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{1/5}{1/4} = \frac{4}{5}$$

$$P(B|A) = \frac{1/5}{1/3} = \frac{3}{5}$$

Illustration 46 : Two coins are tossed. What is the conditional probability of getting heads given that at least one coin shows a head?

Solution : Here, exhaustive number of cases = 4

Now, if A denotes the event that at least one coin shows a head and B denotes the event that both coins show two heads.

Then, it can be seen that A occurs in 3 ways i.e.,

$$A = \{(HT), (TH), (HH)\}$$

B occurs in 1 way i.e.,

$$B = \{(HH)\}$$

A and B both occur in 1 way i.e.,

$$A \cap B = \{(HH)\}$$

Thus,
$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{1}{3}$$

as
$$P(A) = \frac{3}{4}$$

$$P(B) = \frac{1}{4}$$

and
$$P(A \cap B) = \frac{1}{4}$$

Illustration 47 : If A and B are two events such that $P(A) = \frac{1}{3}$, $P(B) = \frac{1}{4}$

$$P(A \cup B) = \frac{1}{2}$$

Then, find $P(A \cap B)$, $P(A \cap \bar{B})$, $P(\bar{A} \cap B)$ and $P(\bar{A} \cap \bar{B})$

Solution : We know that

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$\Rightarrow P(A \cap B) = P(A) + P(B) - P(A \cup B)$$

$$\Rightarrow P(A \cap B) = \frac{1}{3} + \frac{1}{4} - \frac{1}{2} = \frac{4+3-6}{12} = \frac{1}{12}$$

So,

$$\begin{aligned} P(A \cap \bar{B}) &= P(A) - P(A \cap B) \\ &= \frac{1}{3} - \frac{1}{12} = \frac{4-1}{12} = \frac{3}{12} = \frac{1}{4} \end{aligned}$$

$$\begin{aligned} P(\bar{A} \cap B) &= P(B) - P(A \cap B) \\ &= \frac{1}{4} - \frac{1}{12} = \frac{3-1}{12} = \frac{2}{12} = \frac{1}{6} \end{aligned}$$

And

$$\begin{aligned} P(\bar{A} \cap \bar{B}) &= P(\overline{A \cup B}) = 1 - P(A) - P(B) + P(A \cap B) \\ &= 1 - \frac{1}{3} - \frac{1}{4} + \frac{1}{12} \\ &= \frac{12-4-3+1}{12} = \frac{6}{12} = \frac{1}{2} \end{aligned}$$

Illustration 48 : Let A and B be two events with $P(A) = \frac{1}{3}$, $P(B) = \frac{1}{4}$ and $P(A \cap B) = \frac{1}{12}$.

Find

(i) $P(A|B)$

(ii) $P(B|A)$

(iii) $P(B|\bar{A})$

(iv) $P(A|\bar{B})$

(v) $P(\bar{A} \cap \bar{B})$

(vi) $P[\bar{A} \cap (A \cap B)]$

(vii) $P(\bar{A} \cup B)$

(viii) $P(\bar{A}|\bar{B})$

Solution : We know,

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$\Rightarrow P(A \cap B) = P(A) + P(B) - P(A \cup B)$$

$$\Rightarrow P(A \cap B) = \frac{1}{3} + \frac{1}{4} - \frac{1}{2} = \frac{1}{12}$$

(i) $P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{1/12}{1/4} = \frac{1}{3}$

(ii) $P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{1/12}{1/3} = \frac{1}{4}$

(iii) $P(\bar{A} \cap B) = P(B) - P(A \cap B)$
 $= \frac{1}{4} - \frac{1}{12} = \frac{1}{6}$