

Conditional Probability

A conditional probability is the probability of an event occurring given that another event has already occurred. The notation reads: $P(A|B)$ = Probability of A given that B has already occurred.

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

Example: Suppose that event A is rolling a die = 5, or $A = \{5\}$. Suppose event B is rolling an odd number, or $B = \{1,3,5\}$. So, $P(A|B)$ is $1/3$. The probability of rolling an odd number is $P(B) = 3/6$. The intersection of A and B is 5, and $P(5) = 1/6$.

$$P(A|B) = \frac{P(A \text{ AND } B)}{P(B)} = \frac{1/6}{3/6} = .333$$

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