

Review for Topic 1: Probabilities of Events

We do 4 things in this class

0) translate words into math

- identify experimental procedure, observation
- identify sample space, event of interest

1) Build models

- Equally likely

- Theorem of total probability

$$P(A) = \sum_{i=1}^n P(A|B_i)P(B_i) \text{ if } B_i \text{'s form partition}$$

- Independence $P(A \cap B) = P(A)P(B)$

2) Compute probabilities within an experiment

Axioms of probability and their corollaries

$$0 \leq P(A) \leq 1$$

$$P(S) = 1 = P(A) + P(A^c)$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B) \text{ etc...}$$

3) Learn from the experiment's outcome

Bayes Rule
$$P(B_i|A) = \frac{P(A|B_i)P(B_i)}{P(A)}$$

4) Compute summary statistics

(nothing yet)