

$$P(U_1 | \overline{B}) = \frac{P(U_1 \cap A)}{P(A)}$$

$A$  ← drawing a blue ball

$$P(A | U_1) = \frac{3/7}{}$$

$$P(A | U_2) = \frac{5/8}{}$$

?

$$\text{Conditional Probability Formula} \\ P(B|A) = \frac{P(B \cap A)}{P(A)}$$

$$P(A) P(B|A) = P(B \cap A)$$

$$P(A) = P(U_1 \cap A) + P(U_2 \cap A)$$

$$P(U_1 \cap A) = P(A \cap U_1)$$

↑

only two  
ways we  
can draw a  
blue ball

$$= P(U_1) \cdot P(A|U_1)$$

$$= \frac{1}{2} \cdot \frac{3}{7}$$

$$= \frac{3}{14}$$

$$P(U_2 \cap A) = P(A \cap U_2)$$

$$= P(U_2) \cdot P(A|U_2)$$

$$= \frac{1}{2} \cdot \frac{5}{8}$$

$$= \frac{5}{16}$$

$$P(A) = P(A \cap U_1) + P(A \cap U_2)$$

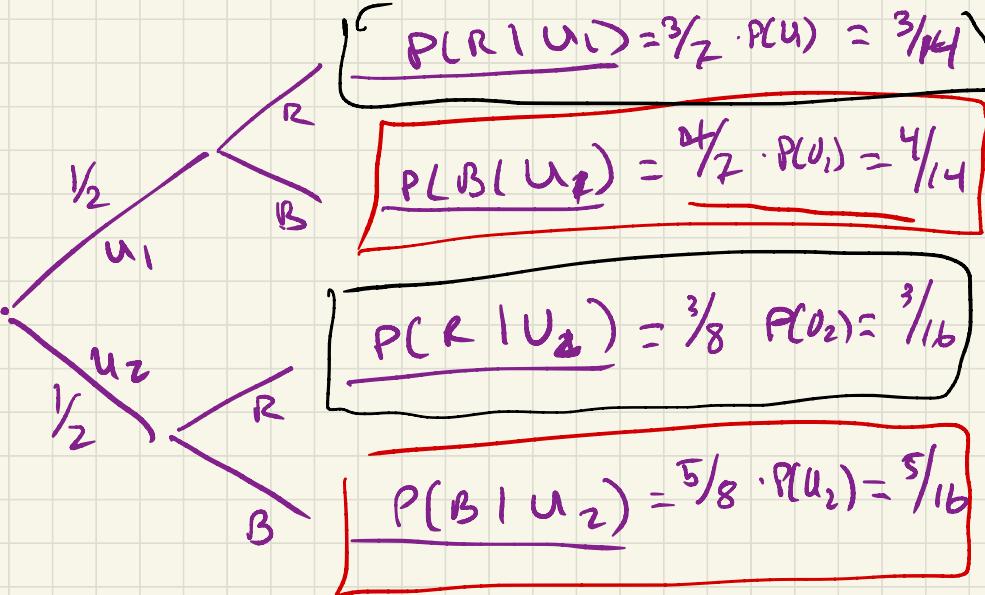
$$= \frac{3}{14} + \frac{5}{16}$$

$$= \frac{59}{112}$$

$$P(U_1 | A) = \frac{P(A \cap U_1)}{P(A)}$$

$$= \frac{\frac{3}{14}}{\frac{59}{112}}$$

$$\approx 10.7\%$$



$$\begin{aligned}
 P(R) &= P(R|u_2) + P(R|u_1) \\
 &= \left[ \frac{3}{16} + \frac{3}{14} \right] \approx 0.4017
 \end{aligned}$$

$$\begin{aligned}
 P(u_2|R) &= \frac{\frac{3}{16}}{\frac{3}{16} + \frac{3}{14}} \\
 &= 0.466 \text{ B}
 \end{aligned}$$

# Bayes' Rule

$B_1, B_2, \dots, B_n$

  
choosing Urns

A other event

  
Drawing a blue ball

$$P(B_k | A) = \frac{P(A|B_k) P(B_k)}{P(A|B_1) P(B_1) + P(A|B_2) P(B_2) + \dots}$$

$$P(U_1 | A) = \frac{P(A \cap U_1)}{P(A)} = \frac{P(A|U_1) P(U_1)}{P(A|U_1) P(U_1) + P(A|U_2) P(U_2)}$$

$$P(R) = \frac{3}{6}$$

$$P(B) = \frac{2}{6}$$

$$P(Y) = \frac{1}{6}$$

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

$$\begin{aligned} P(B) &= P(B|R)P(R) + P(B|B)P(B) + P(B|Y)P(Y) \\ &= \frac{1}{6} \cdot \frac{3}{6} + \frac{1}{6} \cdot \frac{1}{6} + \frac{1}{6} \cdot \frac{1}{6} \\ &= \frac{3}{36} + \frac{1}{36} + \frac{1}{36} \\ &= \frac{6}{36} = \frac{1}{6} \end{aligned}$$

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$$P(R \cap B) = P(B|R)P(R)$$

$\frac{3}{36}$

$$\frac{\frac{3}{36}}{\frac{6}{36}} = \frac{3}{6} = \frac{1}{2}$$

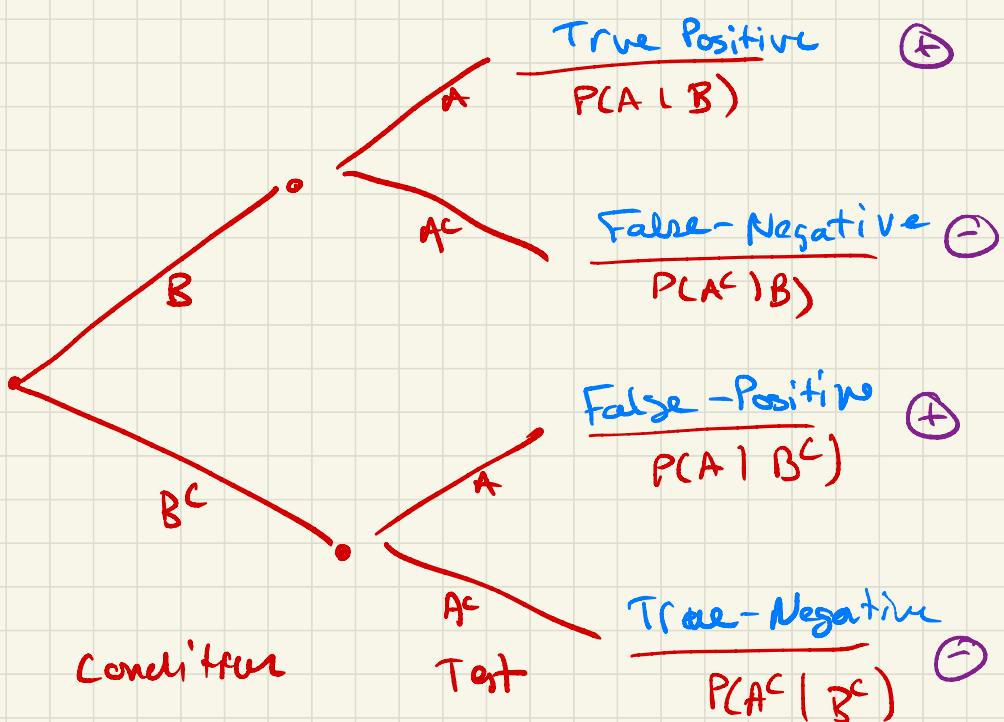
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$$P(Y | I) = \frac{P(Y \cap I)}{P(I)}$$

$$\begin{aligned}
 P(I) &= P(I | R) P(R) + P(I | S) P(S) + \boxed{P(I | Y) P(Y)} \\
 &= Y_6 \cdot \frac{3}{6} + Y_6 \cdot \frac{2}{6} + Y_6 \cdot \frac{1}{6} \\
 &= \frac{6}{36} = \frac{1}{6}
 \end{aligned}$$

$$\begin{aligned}
 P(Y \cap I) &= P(I | Y) P(Y) \\
 &= \frac{1}{36}
 \end{aligned}$$

$$\begin{aligned}
 \frac{P(Y \cap I) \rightarrow \frac{1}{36}}{P(I) \rightarrow \frac{1}{6}} &= \frac{1}{6}
 \end{aligned}$$



Test is A

Condition is B

$$P(B) = 0.005$$

$$P(B^C) = 0.995$$

False Positive

$$P(A \mid B^C) = 0.03$$

True Negative

$$P(A^C \mid B^C) = 0.97$$

False Negative

$$P(A^C \mid B) = 0.01$$

True Positive

$$P(A \mid B) = 0.99$$

$$P(B \mid A) = ?$$

$$P(B|A) = \frac{P(A|B) P(B)}{P(A|B) P(B) + P(A|B^c) P(B^c)}$$

true-Positive                              False-Positive

A is the test

B is the disease

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$$= \frac{(0.99)(0.005)}{(0.99)(0.005) + \frac{(0.97)(0.995)}{0.03}}$$

$$\boxed{\approx 14.2\%}$$


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$$P(B^c | A^c)$$

$$P(B^c | A^c) = \frac{P(A^c | B^c) P(B^c)}{P(A^c | B^c) P(B^c) + P(A^c | B) P(B)}$$

True Negative                      False Negative

$$= \frac{(0.97)(0.995)}{(0.97)(0.995) + (0.01)(0.005)}$$

$$= \frac{0.96515}{0.96515 + 0.00005}$$

$$= \frac{0.96515}{0.9652} \approx 0.99995$$

99.995%