

CHAPTER OVERVIEW

3: Conditional Probability

The probability $P(A)$ of an event A is a measure of the likelihood that the event will occur on any trial. Sometimes partial information determines that an event C has occurred. Given this information, it may be necessary to reassign the likelihood for each event A . This leads to the notion of conditional probability. For a fixed conditioning event C , this assignment to all events constitutes a new probability measure which has all the properties of the original probability measure. In addition, because of the way it is derived from the original, the conditional probability measure has a number of special properties which are important in applications.

[3.1: Conditional Probability](#)

[3.2: Problems on Conditional Probability](#)

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