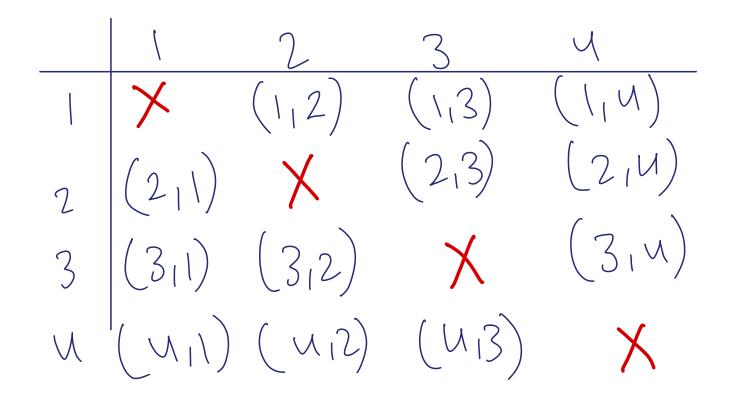
الح متالات chapter probability تجاي ب Ar Experiment Deterministic 2000 (2) Random zujone At The Sample space (cinell sheeld) r: defined as the set of all possible outcomes . في نتائج التجرية إلعسوا به (Example) Find the sample space for the following: Tossing a fair Coin 1 - time

 $\mathcal{N}: \{H,T\}$ 2 2) Tossing a fair Coin 2-times $\mathcal{N}: \left\{ \begin{pmatrix} H, H \end{pmatrix}, \begin{pmatrix} H, T \end{pmatrix} \right\}$ $\left\{ \begin{pmatrix} T, H \end{pmatrix}, \begin{pmatrix} T, T \end{pmatrix} \right\}$ 2^{2} (3) Tossing a fair coin 3-times $\mathcal{I} = \begin{pmatrix} H_1 H_1 H_1 \end{pmatrix}, \begin{pmatrix} H_1 H_1 T_1 \end{pmatrix}, \begin{pmatrix} H_1 T_1 H_1 \end{pmatrix}, \begin{pmatrix} H_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} H_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 H_1 H_1 \end{pmatrix}, \begin{pmatrix} T_1 H_1 H_1 \end{pmatrix}, \begin{pmatrix} T_1 H_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_2 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_2 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_2 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_1 T_1 T_1 \end{pmatrix}, \begin{pmatrix} T_2 T_2 T_2 \end{pmatrix}$ NOTE when tossing a fair Coin k-times, so the number of elements in a sample space is 2k

4) Throwing a fair <u>dice</u> I-fime zill? $\Lambda: \{1, 2, 3, 4, 5, 6\}$ 2) Throwing a fair dice 2-times 6² |(2,1) (2,2) (2,3) (2,4) (2,5) (2,6)2 (31) (32) (33) (34) (34) (35) (36)3 $|(u_{11}) (u_{12}) (u_{13}) (u_{14}) (u_{15}) (u_{16})$ Q |(5,1)(5,2)(5,3)(5,4)(5,5)(5,6)5 |(61)(62)(63)(64)(65)(66)6 NOTE when throwing a fair dice K times, so the number of elements in a Sample space is 6K

(Example) 2- cards are drawn from the Box that contained U-Cards numbered as (1-4). Find the sample space when: The drawn was with replacement



NOTE give Note give <math>give here give here give here <math>give here give here give here for the formula <math>give here give here give here give here give here <math>give here give here giveAt The Event no 289 died Splis no 25 25 th sied Splis no 25 25 th sied Splis no 25 25 th

Demple event: consist of 1 element event destables of sample space

2) Comosite "combined": Consist & more event than I element & 553 more Space

3) Certain event: consist of all elements 12:33 - 25 of sample space

U Impossible event: Consist of no J=38 C, 38 elements of sample Space Example Throwing a clice 1-time, define $\mathcal{D}: \{1, 2, 3, 4, 5, 6\}$ A: {getting a number divisible by 5} A: {5} ---> Simple event B: { geffing a prime number } عد أولى : يعبل العسمة على نفسم في على الواح فقر عرا رحم (۱) $B: \{2, 3, 5\} \longrightarrow Composite event$ C: getting a number less than 7 C: { 1,2,3,4,5,6 } - Certain event

D: getting a number more than 6
D:
$$2 = 0$$
 impossible event
The probability of events
 $P(A) = \frac{n(A)}{n(n)} = \frac{A e o stolephie see}{s teelephie see}$
(A) = $\frac{n(A)}{n(n)} = \frac{A e o stolephie see}{s teelephie see}$
(P(A) = $\frac{n(A)}{n(n)} = \frac{A e o stolephie see}{s teelephie see}$
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(P(A) = $\frac{n(A)}{n(n)} = \frac{A e o stolephie see}{s teelephie see}$
(P(B) = $\frac{1}{6}$ (B) = $\frac{1}{6$

() Certain events probability = 1 2 impossible events probability = 0 3 P(J)=) $(\mathbf{u}) \mathbf{p}(\mathbf{\Phi}) = \mathbf{0}$ $0 \leq P(A) \leq 1$ الاخال الأول A: * Rules of probability الدحتال المتان ، B قوابر، الإرحمال intersection N تغاطع Union ا تحاد P(A) + P(A) = 1(A)q - l = (A)q2 P(ANB)=P(A)-P(ANB) $\dot{P}(A'\cap B) = P(B) - P(A\cap B)$ ß AUB AUB ANB A'OB

(* multiplication Rule "
(7)
$$P(A \mid B) = \frac{P(A \cap B)}{P(B)}$$

"Conditional probability"
NOTES
(1) $P(A \mid B)$ and $A \otimes B$ are independent
 $P(A \mid B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A) \cdot P(B)}{P(B)} = P(A)$
 $P(A \mid B) = P(B \cap A)$ A and B
(3) $P(A \cup B) = P(B \cup A)$ A or B

(Example) IF p(A) = 0.8, p(B) = 0.7 $p(A \cap B) = 0.6$ find: i) P(A') = 1 - P(A) = 1 - 0.8 = 0.2(i) p(B') = |-p(B) = |-0.7 = 0.3(ii) $P(A \cap B') = P(A) - P(A \cap B)$ = 0.8 - 0.6 = 0.2 $(N) p(A' \cap B) = p(B) - p(A \cap B)$ = 0.7 - 0.6 = 0.1 $J) P(AVB) = P(A) + P(B) - P(A \cap B)$ = 0.8 + 0.7 - 0.6 = 0.9 $Ji) P(A' \cap B') = P(A \cup B)' = I - P(A \cup B)$ $= \setminus - \circ \cdot \circ$ = 0 · | $V_{ii} P(A'VB') = P(A \cap B)' = I - P(A \cap B)$ -1 - 0.6 = 0.4

$$\frac{69}{100} P(A' \cup B) = P(A') + P(B) - P(A' \cap B)$$

$$= 0.2 + 0.7 - 0.1 = 0.8$$

$$= 0.8 + 0.3 - 0.2 = 0.9$$

$$x) P(A \cup B') = \frac{P(A \cap B)}{P(B)} = \frac{0.6}{0.7} = \frac{6}{7}$$

$$xi) P(A \mid B) = \frac{P(A \cap B)}{P(B)} = \frac{0.1}{0.7} = \frac{1}{7}$$

$$xii) P(A \mid B) = \frac{P(A \cap B)}{P(B)} = \frac{0.2}{0.3} = \frac{2}{3}$$

$$xii) P(A \mid B') = \frac{P(A \cap B')}{P(B')} = \frac{0.2}{0.3} = \frac{2}{3}$$

$$xiii) P(A \mid B') = \frac{P(A \cap B')}{P(B')} = \frac{0.1}{0.3} = \frac{1}{3}$$

$$xiii) P(A \mid B)' = 1 - P(A \mid B) = 1 - \frac{6}{7}$$

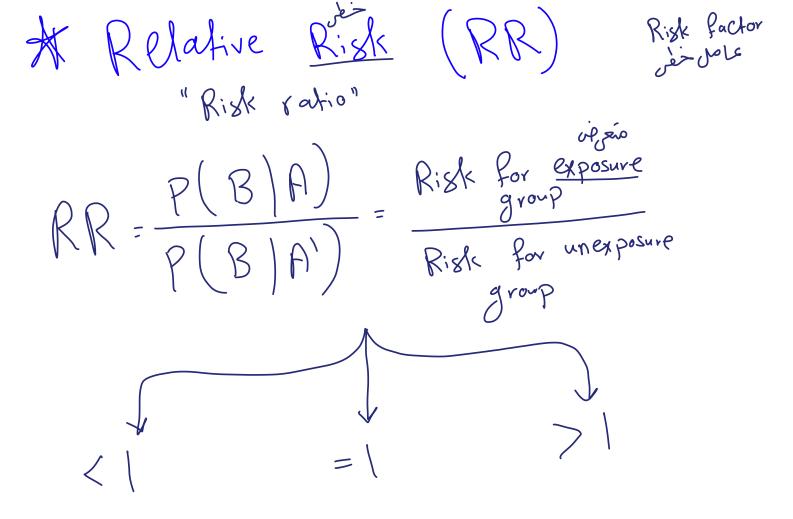
$$= \frac{1}{7}$$

$$(NOTE) P(A \mid B)' = P(A \mid B)' = P(A' \mid B)$$

Example IP
$$P(A) = 0.6$$
, $P(B) = 0.5$ and
 $P(A \cup B) = 0.8$ are ASB mutually exclusive?
independent? neither?
Mutually exclusive
 $P(A \cup B) \stackrel{?}{=} P(A) + P(B)$
 $0.8 \stackrel{?}{=} 0.6 + 0.5$
 $0 8 \stackrel{?}{=} 1.1$
(Not ME)
 $P(A \cup B) = P(A) + P(B) - P(A \cup B) = P(A) + P(B) - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
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 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.8 = 0.5 + 0.6 - P(A \cup B)$
 $0.3 \stackrel{?}{=} 0.5 \times 0.6$
 $0.3 = 0.3 \vee$

80 A 3 B are independent events

Example IF A and B are independent events
such that
$$P(A) = 2 * P(B)$$
 and $P(A \cup B) = 0.8$
then find $P(A)$?
 $P(A \cap B) = P(A) \cdot P(B)$
 $P(A \cup B) = 0.8$
 $0.8 = P(A) + P(B) - P(A \cap B)$
 $0.8 = P(A) + P(B) - P(A) \cdot P(B)$
 $0.8 = 2 * P(B) + P(B) - 2 P(B) * P(B)$
 $X = P(B)$
 $0.8 = 2 \times + X - 2 \times 2$
 $2 \times 2 - 3 \times + 0.8 = 0$
 $X = 1.53$ $X = 0.34$
 $X = 0.53$
 $P(A) = 2 * 0.34$
 $P(A) = 2 * 0.34$
 $P(A) = 2 * 0.34$



 \Rightarrow RR = 3

= RR = 0.8

exposure group risk is less than unexposure groupe in about 0.20

NOTE IF A and B are independent
then the RR is I

$$\frac{2492}{P(B|A)} = \frac{P(B|A)}{P(B|A)} = \frac{P(B)}{P(B)} = (1)$$

Example A study envolues a loo smokers and
loo non - smokers. They are followed for next
years for developing lung CA. 30 of smokers
and 10 of Non-smokers developed lung
CA. Calculate the RR?
 $\frac{Smokers}{100}$ $\frac{Non-Smokers}{100}$
CA 30 10
 $RR = \frac{P(B|A)}{P(B|A)} = \frac{30/100}{10/100} = (3)$

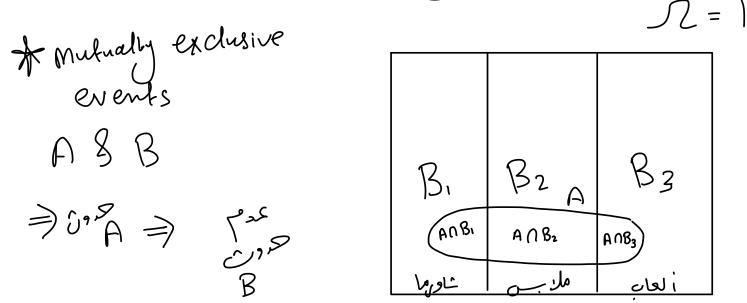
Example) IF I in IO people exposed to a substance gets sick. If I in loo people who are not exposed get sick-find the N: Jo Jo Sick 1 RR لم تعرقوا 100 λ $RR = \frac{1/10}{1/100} = 10$ (Example) suppose we want to know if exercise affects the visk of developing some disease are collect data and find that 28% of people who exercise regularly develop this disease while 501. J people who do not exercise

regularly develop this disease, find the RR? $RR = \frac{0.28}{0.50} = 0.56$ (Example) Suppose we want to know if Some new studying program affects the ability of students to pass a particular exam. we collect a data and find that uoy. I students also use the new studying Program pass the exam while 40%. I students who do not use the studying program also pass the exam, calculate the RR? $\frac{1}{RR} = \frac{0.40}{0.40} = 1$ (Example) suppose 50 basketball players use a new training program, and 50 players

use an old the progra they pass	d training f am are test 3 a Certain	each pla Skills	At the end of yer to see if test. find RR?			
	passed	failed				
	34	16	= 50			
Old program	39) \	= 50			
$\frac{1}{12} RR = \frac{\frac{34}{50}}{\frac{39}{50}} = 0.872$ $\frac{1}{39} \frac{50}{50} = \frac{1}{8} \frac{1}{938} \frac{1}{8} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{1000} \frac{1}{10000} \frac{1}{10000} \frac{1}{10000000000000000000000000000000000$						
			$\frac{34}{34 + 16} = \frac{34/50}{39/50}$ $\frac{39}{39/10} = \frac{34/50}{39/50}$			
			= 0 872			

(Example) Suppose that among 100.000 women with negative mammograms 20 will be diagnosed with breast CA within years, whereas I women in 10 with positive mammagrams will be diagnosed by breast CA within germ P(B|A) = 0.002P(B/A) = 0.1 find RR? B (+) \0 (-) 100,000 20 Breast $RR = \frac{1/10}{20/100.000} = 500$

probabit. # 1 ofal



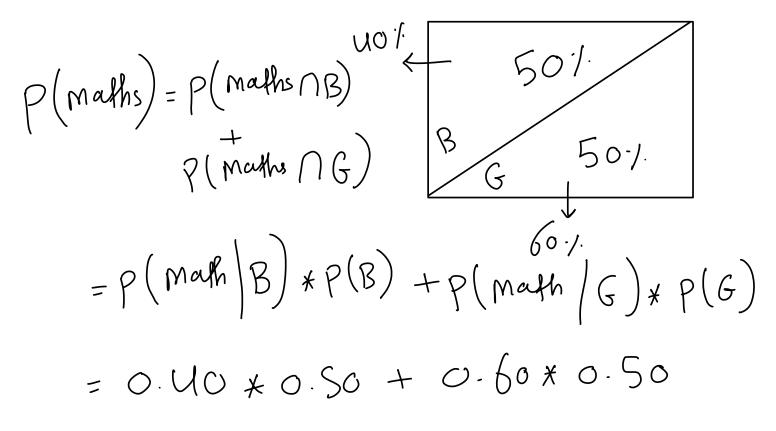
 $P(A) = P(A \cap B_1) + P(A \cap B_2) + P(A \cap B_3)$ $\frac{P(A|B_i)}{P(B_i)} = \frac{P(A\cap B_i)}{P(B_i)} \Rightarrow \left(P(A\cap B_i) = P(A|B_i) * P(B_i)\right)$

 $P(A) = P(A|B_1) * P(B_1) + P(A|B_2) * P(B_2) + P(A|B_3) * P(B_3)$

 $\left| P(A) = \sum P(A|B_n) * P(B_n) \right|$

disease

=) insurance



= 0.50

(Example) Company A produces 10% défective products, Company B produces 20% defective products and company C produces 5% defective

products. If choosing a	Compo	ing is	an	equally	
products. If choosing a likely event, find the pr	<u> </u>	tj tha	F	he	
product chosen is defective					
Self and a second secon	<u>A</u>	B 20 %	C 5%		
p(defective)= p(DNA)+p(DNB)+p	$\frac{1}{3}$	1) 	13		
$P(D \cap A) + P(D \cap B) + P$	(D /)	С)			
= P(D A) * P(A) + P(D B) * P(B) + P(D C) * P(C)					
$= 0.10 \times \frac{1}{3} + 0.20 \times \frac{1}{3}$	- + (J.OS *	3		
= 0.12					
(Example) Suppose 5 men	ouf .	f 100	and	ιο	
Example Suppose 5 men vomen out of 250 are	Color	Blind	, the	In find	
the total probability of	Colo	r blin	d f	>eople?	

(Assume that both men and women are) equally in number $p(CB) = p(CB(W)) \frac{10}{250} \frac{501}{men} \frac{507}{507}$ $p(CB(M)) \frac{10}{250} \frac{507}{men} \frac{507}{57}$ = P(CB|w)*P(w) + P(CB|m)*P(m) $= \frac{10}{250} * 0.50 + \frac{5}{100} * 0.50$ = 0.0US Example we are planning a 5 year ivitivitient of a population of 5000 people 60 years old and older. we know that: A: {ages 60-643 Az: {Ages 65-69}

A3:
$$\left[ages 70 - 7u \right] Au: \left[Ages 75 + \right]$$

what is the probability of event B
which is defined as the probability of
developing catavact in the next 5 years, given:
 $P(A_1) = 0.45$ $P(B|A_2) = 0.024$
 $P(A_2) = 0.28$ $P(B|A_2) = 0.046$
 $P(A_3) = 0.70$ $P(B|A_3) = 0.088$
 $P(A_4) = 0.07$ $P(B|A_4) = 0.153$

$$\frac{d^{2}}{d^{2}} p(B) = P(B \cap A_{1}) + P(B \cap A_{2}) + P(B \cap A_{3}) + P(B \cap A_{4})$$

 $P(B) = P(B|A_1) * P(A_1) + P(B|A_2) * P(A_2) + P(B|A_3)$ * $P(A_3) + P(B|A_u) * P(A_u)$

> = 0.024 × 0.45 + 0.046 × 0.28 + 0.088 × 0.2 + 0.153 × 0.07

= 0.05

Example Suppose 2 doctors A & B, test all
patients coming into Clinic for syphilis. Let us
define the following 2 events:
At (doctor A makes a positive diagnosis)
B+ (doctor B makes a positive diagnosis)
P(A+)=0.10, P(B+)=0.17, P(A+(AB+))=0.08
Answer the following:
a) find the conditional probability that
doctor B makes a positive diagnosis givin
that doctor A makes a positive diagnosis?
$$P(B+(A+)) = \frac{P(B+(A+))}{P(A+)} = \frac{0.08}{0.10}$$

$$\frac{9}{8}$$
 what is the Conditional Probability that
doctor B makes a positive diagnosis given
that Joctor A makes a negative diagnosis?

$$P(B + | A^{+}) = \frac{P(B + A^{+})}{P(A^{+})} = \frac{0.17 - 0.08}{0.90} = 0.1$$

$$P(B + A^{+}) = P(Bt) - P(AtA)$$

$$P(B + A^{+}) = P(Bt) - P(AtA)$$

$$P(B + A^{+}) = \frac{0.8}{0.9} = 8$$

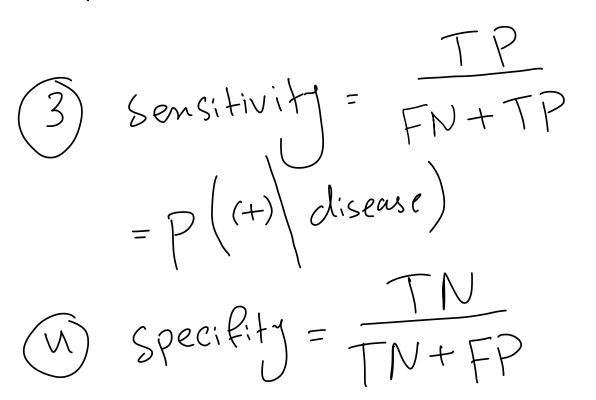
$$R = \frac{P(B + A^{+})}{P(B + A^{+})} = \frac{0.8}{0.1} = 8$$

$$R = \frac{P(B + A^{+})}{P(B + A^{+})} = \frac{0.8}{0.1} = 8$$

$$\frac{(+)}{100} = 1$$

D positive predictive value $PPV = PV + = \frac{TP}{TP + FP}$ = P(disease +) 2) Negative predictive value $NPV = PV(-) = \frac{TN}{TN+FN}$ = P(nodisease(-))





$$P((-) \mid no \quad disease)$$

$$Rule$$

$$P(A \mid B) = \frac{P(A \cap B)}{P(B)} \Rightarrow P(B \mid A) = \frac{P(B \cap A)}{P(A)}$$

$$P(B \mid A) = \frac{P(A \cap B)}{P(A)} = \frac{P(A \mid B) * P(B)}{P(A \cap B)} = \frac{P(A \mid B) * P(B)}{P(A \cap B) + P(A \cap B)}$$

$$P(B \mid A) = \frac{P(A \mid B) * P(B)}{P(A \mid B) * P(B)}$$

$$P(B \mid A) = \frac{P(A \mid B) * P(B)}{P(A \mid B) * P(B)}$$

Subjects, The rows of the table represent The test Result and the columns the true disease status

	HIV(+)	HIV(-)	Total
Test (+)	378	397	775
Test (-)	2	98823	98 825
Total	380	99220	00 000

(1) Find
$$PV(t)$$
 (PPV)?
 $PPV = P(disease(t)) = \frac{P(disease n(t))}{P(t)}$
 $= \frac{378}{775}$

2) find NPV (PVG)?

$$NPV = P(no disease(-)) = \frac{P(no n -)}{P(-)}$$

= $\frac{98823}{98825}$

(3) Find Sensitivity?

$$P((+) \mid disease) = \frac{P(+ \mid disease)}{P(disease)} = \frac{378}{380}$$

(4) find the specifity?

$$P((-))$$
 no disease) = $\frac{P(-(1 n o))}{P(n o)} = \frac{9882^3}{99220}$

test if you have the disease is 0.95
and a negative test if you don't have
the disease is 0.93, and a positive
test if you don't have the disease is 0.7
find
$$PV(t)$$
?
 $P(B')=1-P(B)$
 $=1-0.15$
 $=0.85$
 $P(D)=0.15$
 $P(A|B)$ $P(-|D')=0.95$ — sensitivity
 $P(A|B')$ $P(-|D')=0.93$ — specifily
 $P(A|B')$ $P(-|D')=0.7$ — false positive
 $P(A|B')$ $P(L+|D')=0.7$ — false positive
 $P(A|B')$ $P(L+|D')=0.7$ — false positive
 $P(A|B)$ $P(E|A|B) + P(A|B') + P(B)$
 $= \frac{0.95 \times 0.15}{0.95 \times 0.15 + 0.7 \times 0.85}$

Example) Suppose 84%. I hypertensive and 23% of normofensive are classified by Automated blood pressure machine as hypertensive what are the (PV+) and (PV-) of the machine if you know that 20%. I the adult population have the disease? ABP 8u./. p(+ | D) 23.1. HTN normotensive P(+(D) = 0.84)-> sensitivity $P\left(\begin{array}{c} A \\ + \\ \end{array}\right) = 0.23$ P(A' | B') = | - P(A|B') = | - 0.23 = 0.77 B: DP(D) = 0.20 NOTE = P(A'|B') = |-P(A|B')|

$$PV(+) = P(B|A) = \frac{P(A|B)*P(B)}{P(A|B)*P(B)+P(A|B)*P(B)}$$

$$= 0.84 \times 0.20$$

0.84 \times 0.20 + 0.23 \times 0.80

)

$$= 0.48$$

$$= 0.48$$

$$P(-) = P(B'|A') = \frac{P(A'|B') * P(B')}{P(A'|B') * P(B') + P(A'|B) * P(B)}$$

$$= \frac{0.77 * 0.80}{P(A'|B') + P(A'|B)}$$

$$= 0.95$$
NOTE $P(A'|B) = P(A|B)' = 1 - P(A|B)$

is U. Find probability that a chally
the number obtained is U?

$$\begin{array}{c|c}
P\left(\begin{array}{c}
S \\
U\end{array}\right) = \frac{2}{3} \quad P(U) = \frac{1}{5} \\
P\left(\begin{array}{c}
U \\
U\end{array}\right) = \frac{2}{5} \\
P\left(\begin{array}{c}
U \\$$

•

1

$$\frac{B}{P(orator)} = \frac{50}{1000}$$

$$P(orator) women = \frac{25}{1000}$$

$$P(\max | orator) = \frac{P(A|B) * P(B)}{P(A|B) * P(B) + P(A|B') * P(B')}$$

$$\frac{50}{1000} \times \frac{1}{2} = -$$

$$\frac{50}{1000} \times \frac{1}{2} + \frac{25}{1000} \times \frac{1}{2}$$

$$P(A) = \sum P(A|B_n) * P(B_n)$$

$$B_1 = \frac{P(A|B_n) * P(B_n)}{P(A)} = \frac{P(A|B_n) * P(B_n)}{P(A)}$$

$$P(B_n|A) = \frac{P(A|B_n) * P(B_n)}{P(A)} = \frac{P(A|B_n) * P(B_n)}{\sum P(A|B_n) * P(B_n)}$$

(Example) Three factories A, B and C of an electrical bulb produce Respectively 35.1 35% and 30% of total product. Approximately. 1.5%, 1% and 2% of the bulbs produced by these factories are known to be defective. IF a randomly selected but b manufactured by a company was found to be defective, what is the probability that the bulb was manufacteurs in factory A? P(A) = 0.35 P(B) = 0.35 P(C) = 0.35

P(.D|A) = 0.015P(D|B) = 0.01 P(D|C) = 0.02

$P(A|D) = \frac{P(D|A) * P(A)}{P(D|A) * P(A)} + P(D|B) * P(B) + P(D|C) * P(C)$

$= \frac{0.015 \times 0.35}{0.015 \times 0.35 + 0.01 \times 0.35} + 0.02 \times 0.30$

= 0.356