

EECS 126

1.21 LECTURE 2

In applying probability, we often want to compute probabilities of complicated events.

Law of Total Probability

If A_1, A_2, \dots are a partition of Ω where A_i 's are disjoint and mutually exclusive
 $\bigcup_{i \geq 1} A_i = \Omega$, then for any event B , $P(B) = \sum_{i \geq 1} P(B \cap A_i)$
collectively ex

