

Bayes' Theorem (version 2)

Sometimes in Bayes' Theorem, we do not know  $P(B)$ .

$$\begin{aligned} P(A | B) &= \frac{P(A \cap B)}{P(B)} \\ &= \frac{P(A \cap B)}{P(A \cap B) + P(A^c \cap B)} \\ &= \frac{P(A)P(B | A)}{P(A)P(B | A) + P(A^c)P(B | A^c)} \end{aligned}$$

So if we know  $P(A)$ , and  $P(B | A)$ , and  $P(B | A^c)$ , we are able to calculate  $P(A | B)$ . Notice that we don't need  $P(B)$  anymore.