Transcript

Live Video – Conditional Probability

01. 00:00 / 00:06 - Now I am going to mess up your world. So everything we've done so far we've always been divided 02. 00:06 / 00:11 - by the total, 73. I think the worst thing that can happen to you is that you slightly 03. 00:11 / 00:16 - misread a question in the early stuff. But here's what I know happens from my experience 04. 00:16 / 00:21 - as a longtime teacher of these kind of classes. Once I teach you the harder concept, you will 05. 00:21 / 00:28 - second-guess yourself on the easy concept all day. So I'll give you the tools to know 06. 00:28 / 00:33 - when is it easy and when is it not as easy and hopefully that'll help you not let yourself 07. 00:33 / 00:39 - get stressed out or answer the question incorrectly. But conditional probability is a new idea, 08. 00:39 / 00:45 - we are going to start with the logic and then we'll go to the formula. So again, so far 09. 00:45 / 00:52 - we've divided by the total, but sometimes we have additional conditions that cause us 10. 00:52 / 00:58 - to alter the denominator, if we're doing it through logic, of our probability calculations. 11. 00:58 / 01:04 - So the denominator is the bottom of our probability calculation. And the question is what 12. 01:04 / 01:10 - condition have I been told that makes me adjust who I'm really interested in. If I'm not interested 13. 01:10 / 01:16 - in everybody then I'm dividing by less than the total. So here's the kind of question 14. 01:16 / 01:23 - that we will be asking. Given the individual has calcium oxalate crystals present, what 15. 01:24 / 01:31 - is the probability the individual's calcium concentration is five or more? So the condition 16. 01:31 / 01:38 - I've been asked to satisfy is that the individual must have calcium oxalate crystals present 17. 01:38 / 01:42 - and then I'm going to answer this question. So you can think about is almost like reducing 18. 01:42 / 01:48 - your sample I now no longer care about the no's. They're gone. I only care about the 19. 01:48 / 01:55 - yes's in this question. And it's that given word that's the clue. I can also use if, right, 20. 01:55 / 02:01 - if is really the same thing those are really the only two words I use on a regular basis. 21. 02:01 / 02:08 - I don't try to confuse you. But given or if are the two, keywords telling you: this is 22. 02:09 / 02:15 - conditional probability. I need to be careful. If you don't see given or if, then you don't 23. 02:15 / 02:20 - need to be as careful and try really hard not to let yourself be fooled into making 24. 02:20 / 02:25 - it harder than it really is. That's the best advice I can give you. Again, this word conditional 25. 02:25 / 02:31 - probability refers to the fact that we have some additional condition or restriction or 26. 02:31 / 02:37 - some other information that we're going to be using in our probability calculation. So 27. 02:37 / 02:40 - again we're looking straight from data, let's look at the question, the same question we 28. 02:40 / 02:46 - just ask given that the individual has calcium oxalate crystals present, how many people 29. 02:46 / 02:53 - do I have to work with? So I was read that given and find my denominator. So 31 is who 30. 02:53 / 02:59 - I'm going to divide by. And I can only account people that are in that yes column. How many 31. 02:59 / 03:06 - of those 31 have calcium concentration above five or more? So I add the eleven plus seven 32. 03:07 / 03:14 - 18 out of no longer 73 because I don't want out everybody out of 31 because I have been 33. 03:14 / 03:21 - given that the person must be in the Yes column. And that's it. So here I'm blacking out my 34. 03:21 / 03:28 - no column, blacking out my total column, I only need the yes column. Of those 31 total; 35. 03:30 / 03:37 - and of those eleven plus seven are five or more. So given gives me sort of a new denominator 36. 03:38 / 03:43 - to work with that's based upon only those people who satisfy that condition. Now we 37. 03:43 / 03:48 - haven't talked about this notation yet, so, but this notation if I want to read this probability 38. 03:48 / 03:53 - notation let's start with the one that doesn't have the blue over it. So P parentheses B 39. 03:53 / 04:00 - vertical line A: that says the probability of B happening given A happened or given A. 40. 04:02 / 04:09 - So given is always at the back whatever's in the back is my new bottom, my new total, 41. 04:09 / 04:16 - Whatever satisfies the given is what I divide by in my fraction. But see again, no formula 42. 04:17 / 04:22 - needed, just logic. You need to understand the concept of conditional probability this 43. 04:22 / 04:27 - is insanely important to statistics. Because again this is how we make those comparisons 44. 04:27 / 04:33 - among group one this happened, among group two this happen are they the same or different. 45. 04:33 / 04:38 - That's what we want to learn. So conditional probability, very important when we actually 46. 04:38 / 04:44 - start to apply these things in the real world. We might say is the prevalence of diabetes 47. 04:44 / 04:50 - the same among males and females? yes or no. That's this question. Those are both conditional 48. 04:50 / 04:55 - probabilities. Given your male, what's the probability you have diabetes? Given you are

49. 04:55 / 04:59 - female, what's the probability you have diabetes? Are those two numbers the same in the 50. 04:59 / 05:05 - population or they are clearly different in the population? But here is the formula, and the formula 51. 05:05 / 05:10 - just is again, a way that you can calculate that probability if you know probabilities already 52. 05:10 / 05:15 - and you don't have the big count kind of table. So back here to this problem we could use 53. 05:15 / 05:21 - this rule, again using we've already found we had the probability of A is 0.425, the 54. 05:21 / 05:28 - probability of B is 0.329 and the probability of A and B is 0.247. what we want to calculate 55. 05:28 / 05:35 - is the probability of B given A. Which what did we get on the previous slide 0.581, and 56. 05:35 / 05:41 - so if we plug in these numbers, amazingly, not so amazingly actually, we get the right 57. 05:41 / 05:46 - answer. So if I want to find the probability of B given A which is the probability that 58. 05:46 / 05:51 - given you have calcium oxalate crystals present that you have a high calcium concentration 59. 05:51 / 05:58 - of five or more. So five or more given yes and I plug in my A and B which was 0.247, 60. 06:00 / 06:06 - that's where it came from originally 18 over 73, but it's 0.247. And the probability of 61. 06:06 / 06:11 - A is 0.425 and by dividing these two numbers I get exactly what I got on the previous slide 62. 06:11 / 06:18 - 0.581. So these rules are just giving you again a truth, it's true that that works. 63. 06:19 / 06:26 - Let's do another practice given that the individual does not have calcium oxalate crystals present, 64. 06:27 / 06:32 - what is the probability that the individual's calcium concentration is five or more? So 65. 06:32 / 06:38 - how many total do I have to work with if they do not have calcium oxalate crystals present? 66. 06:38 / 06:45 - And of those how many have a concentration is five or more? So six out of forty-two. 67. 06:47 / 06:54 - And that probability is 0.143. Now compare those two answers, very very different. Right? 68. 06:57 / 07:04 - So this is the probability that you have a concentration of five or more among the yes 69. 07:04 / 07:09 - group is fifty-eight percent; the probability you have a calcium concentration of five or 70. 07:09 / 07:16 - more in the No group is only 14 percent. Very different, not independent clearly dependent, 71. 07:17 / 07:22 - clearly the probability is different in those two groups. And I don't really need to test 72. 07:22 / 07:27 - this to know that I believe it in the population whatever this population is. That's really 73. 07:27 / 07:34 - what I am going to ask you A, B, A or B, A and B, A given B. You can definitely expect 74. 07:37 / 07:42 - all five of those questions with data like this on your guizzes and tests. Now, that 75. 07:42 / 07:47 - doesn't mean that all I'm going to do, but those will be there. You don't need me to 76. 07:47 / 07:48 - tell you that again.