

FICHE n°7 : FORMULES DE BASE ET PROBABILITES CONDITIONNELLES

$$p(A \cup B) = p(A) + p(B) - p(A \cap B)$$

$$p(\bar{A}) = 1 - p(A)$$

Si A et B sont incompatibles ($A \cap B = \emptyset$)

alors

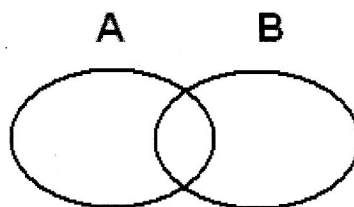
$$p(A \cup B) = p(A) + p(B)$$

$$0! = 1$$

$$n! = 1 \times 2 \times \dots \times (n-1) \times n$$

pour

$$n \in \mathbb{N}^*$$



$A \cup B$ = réunion de A et B

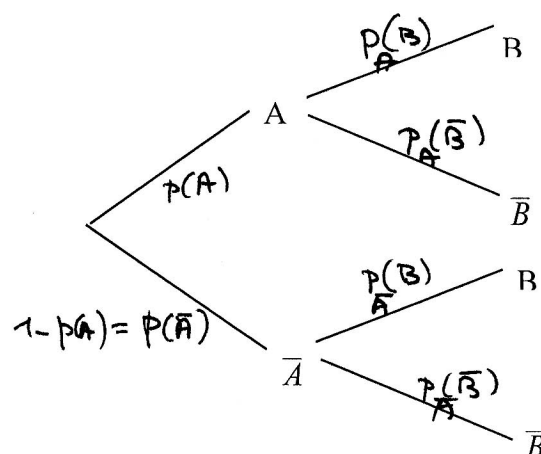
$$\overline{A \cap B} = \bar{A} \cup \bar{B}$$

$$B =$$

$$\overline{A \cup B} = \bar{A} \cap \bar{B}$$

$$A =$$

	A	\bar{A}	Total
B	$p(A \cap B)$	$p(\bar{A} \cap B)$	$p(B)$
\bar{B}	$p(A \cap \bar{B})$	$p(\bar{A} \cap \bar{B})$	$p(\bar{B})$
Total	$p(A)$	$p(\bar{A})$	1



$$p_B(A) = \frac{p(A \cap B)}{p(B)} \quad p_A(B) = \frac{p(A \cap B)}{p(A)}$$

$$p_B(\bar{A}) = 1 - p_B(A) = \frac{p(\bar{A} \cap B)}{p(B)}$$

$$p_{\bar{B}}(A) = \frac{p(A \cap \bar{B})}{p(\bar{B})}$$

$$p_{\bar{B}}(\bar{A}) = \frac{p(\bar{A} \cap \bar{B})}{p(\bar{B})} = 1 - \frac{p(A \cap \bar{B})}{p(\bar{B})}$$

$$\begin{aligned} p(A \cap B) &= p_B(A) \times p(B) \\ p(\bar{A} \cap B) &= p_B(\bar{A}) \times p(B) \\ p(A \cap \bar{B}) &= p_{\bar{B}}(A) \times p(\bar{B}) \\ p(\bar{A} \cap \bar{B}) &= p_{\bar{B}}(\bar{A}) \times p(\bar{B}) \\ p(B) &= p(A \cap B) + p(\bar{A} \cap B) + \dots \end{aligned}$$

Formule des probabilités totales :

Si $\Omega = A_1 \cup A_2 \cup \dots \cup A_n$ avec $A_i \cap A_j = \emptyset$

Alors pour tout événement B on a :

$$\begin{aligned} p(B) &= p(A_1 \cap B) + p(A_2 \cap B) + \dots + p(A_n \cap B) \\ &= p(A_1) \times p_{A_1}(B) + \dots + p(A_n) \times p_{A_n}(B) \end{aligned}$$

Evènements indépendants

Si A et B sont indépendants alors :

$$p(A \cap B) = p(A) \times p(B)$$

$$p(A \cap \bar{B}) = p(A) \times (1 - p(B))$$

$$p_B(A) = p(A)$$