Basic rules of probability

1. 
$$0 \leq P(A \mid I) \leq 1$$

$$2. \qquad P(\Omega \mid \mathbf{I}) = 1$$

3.  $P(A \cup B \mid I) = P(A \mid I) + P(B \mid I)$  [if  $P(A \cap B \mid I) = \emptyset$ ]

4. 
$$P(A \cap B | I) = P(A | B, I) \cdot P(B | I) = P(B | A, I) \cdot P(A | I)$$

Remember that probability is always conditional probability!

*I* is the background condition (related to information  $'I'_s$ )  $\rightarrow$  usually implicit (we only care about 're-conditioning')

Note: 4. <u>does not</u> define conditional probability. (Probability is always conditional probability!)