

$$\mathbb{P}[\Omega] = 1 \quad \mathbb{P}[\emptyset] = 0$$

$$\mathbb{P}[A^c] = 1 - \mathbb{P}[A]$$

$$\mathbb{P}[A \cup B] = \mathbb{P}[A] + \mathbb{P}[B] - \mathbb{P}[A \cap B]$$

$$\mathbb{P}[A \cup B \cup C] = \mathbb{P}[A] + \mathbb{P}[B] + \mathbb{P}[C] - \mathbb{P}[A \cap B] - \mathbb{P}[A \cap C] - \mathbb{P}[B \cap C] + \mathbb{P}[A \cap B \cap C]$$

Eventi incompatibili: $A \cap B = \emptyset \Rightarrow \mathbb{P}[A \cap B] = 0$

Eventi indipendenti: $\mathbb{P}[A | B] = \mathbb{P}[A]$ oppure $\mathbb{P}[A \cap B] = \mathbb{P}[A]\mathbb{P}[B]$

Probabilità totali: $\mathbb{P}[A] = \sum_j \mathbb{P}[A | B_j] \mathbb{P}[B_j]$

Probabilità condizionata: $\mathbb{P}[A | B] = \frac{\mathbb{P}[A \cap B]}{\mathbb{P}[B]}$

Bayes: $\mathbb{P}[B_k | A] = \frac{\mathbb{P}[A | B_k] \mathbb{P}[B_k]}{\sum_{j \in \mathbb{N}} \mathbb{P}[A | B_j] \mathbb{P}[B_j]}$

↳ SE $\mathbb{P}[A]$ È NOTA : $\mathbb{P}[B_k | A] = \frac{\mathbb{P}[A | B_k] \mathbb{P}[B_k]}{\mathbb{P}[A]}$