

Conditional Probability Excel Spreadsheet Calculations

From the conditional probabilities $P[A|B]$, $P[A|\tilde{B}]$ and the unconditional probability $P[B]$ (in the input cells B4, B5, B6), all of the other 13 probabilities in the “Cond Prob” spreadsheet can be found as follows:

From complementary events:

$$P[\tilde{A}|B] = 1 - P[A|B] \quad (\text{cell F4} = 1 - \text{B4})$$

$$P[\tilde{A}|\tilde{B}] = 1 - P[A|\tilde{B}] \quad (\text{cell F5} = 1 - \text{B5})$$

$$P[\tilde{B}] = 1 - P[B] \quad (\text{cell F6} = 1 - \text{B6})$$

Joint Probabilities:

By the general multiplication law of probability:

$$P[AB] = P[A|B] \cdot P[B] \quad (\text{cell J4} = \text{B4} * \text{B6})$$

$$P[A\tilde{B}] = P[A|\tilde{B}] \cdot P[\tilde{B}] \quad (\text{cell J6} = \text{B5} * \text{F6})$$

From the total probability law:

$$P[B] = P[AB] + P[\tilde{A}B] \Rightarrow P[\tilde{A}B] = P[B] - P[AB] \quad (\text{cell J5} = \text{B6} - \text{J4})$$

$$P[\tilde{B}] = P[A\tilde{B}] + P[\tilde{A}\tilde{B}] \Rightarrow P[\tilde{A}\tilde{B}] = P[\tilde{B}] - P[A\tilde{B}] \quad (\text{cell J7} = \text{F6} - \text{J6})$$

$$P[A] = P[AB] + P[A\tilde{B}] \quad (\text{cell B8} = \text{J4} + \text{J6})$$

From complementary events:

$$P[\tilde{A}] = 1 - P[A] \quad (\text{cell F8} = 1 - \text{B8})$$

Conditional Probabilities:

$$P[B|A] = \frac{P[AB]}{P[A]} \quad (\text{cell B9} = \text{J4} / \text{B8})$$

From complementary events:

$$P[\tilde{B}|A] = 1 - P[B|A] \quad (\text{cell F9} = 1 - \text{B9})$$

$$P[B|\tilde{A}] = \frac{P[\tilde{A}B]}{P[\tilde{A}]} \quad (\text{cell B10} = \text{J5} / \text{F8})$$

$$P[\tilde{B}|\tilde{A}] = 1 - P[B|\tilde{A}] \quad (\text{cell F10} = 1 - \text{B10})$$

Columns C, G and K contain the same 16 values expressed as fractions, where possible.

Bayes' theorem may be used instead. For example,

$$P[B|A] = \frac{P[A|B] \cdot P[B]}{P[A|B] \cdot P[B] + P[A|\tilde{B}] \cdot P[\tilde{B}]} = \frac{P[A|B] \cdot P[B]}{P[A|B] \cdot P[B] + P[A|\tilde{B}] \cdot (1 - P[B])}$$