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$P (B | A) = P (A | B) P (B | A)$ Thus, the probability of B given A is the probability of A given B, times the probability of B divided by the probability of A. This formula is not appropriate if P (A)=0, that is if A is an event which cannot happen. An example of the use of Bayes' theorem is given below.

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Readers with a solid background in measure theory can skip Sections 1.4, 1.5, and 1.7, which were previously part of the appendix. 1.1 Probability Spaces Here and throughout the book, terms being defined are set in boldface. We begin with the most basic quantity. A probability space is a triple (Ω,F,P) where Ω

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