

Eight Versions of Bayes's Theorem

Name	Formula	Comments
Simple form	$P(H E) = \frac{P(H) P(E H)}{P(E)}$	This is the simplest form, derivable from the conjunction rule. When $H = E$, it reduces to $P(H E) = P(H) / P(E)$, an important special case
Explicit form	$P(H E) = \frac{P(H) P(E H)}{P(H) P(E H) + P(\sim H) P(E \sim H)}$	This is obtained from the simple form by expanding $P(E)$ according to the theorem on total probability (TTP)
General form	$P(H_1 E) = \frac{P(H_1) P(E H_1)}{P(H_1) P(E H_1) + \dots + P(H_n) P(E H_n)}$	This is again obtained from the simple form by the TTP on the assumption that H_1, \dots, H_n form a partition
Sigma form	$P(H_1 E) = \frac{P(H_1) P(E H_1)}{\sum_i P(H_i) P(E H_i)}$	This is a compact way of writing the general form, of which it is a notational variant
Canceled form	$P(H E) = \frac{1}{1 + \frac{P(\sim H)}{P(H)} \times \frac{P(E \sim H)}{P(E H)}}$	This is obtained from the explicit form by dividing the numerator and the denominator by $P(H)P(E H)$ and collecting terms. It is very useful when we replace E with the testimony of multiple independent witnesses
Odds form	$\frac{P(H E)}{P(\sim H E)} = \frac{P(H)}{P(\sim H)} \times \frac{P(E H)}{P(E \sim H)}$	This is useful because, as in the canceled form, the term $P(E)$ has dropped out. The likelihood ratio on the right is the "Bayes factor," the term by which the prior odds are multiplied to obtain the posterior odds
Relative odds form	$\frac{P(H_1 E)}{P(H_2 E)} = \frac{P(H_1)}{P(H_2)} \times \frac{P(E H_1)}{P(E H_2)}$	This generalization of the odds form is useful when we do not have a partition but we wish to know the relative impact of E on two hypotheses.
Compound odds form	$\frac{P(H A\&B)}{P(\sim H A\&B)} = \frac{P(H)}{P(\sim H)} \times \frac{P(A H)}{P(A \sim H)} \times \frac{P(B H)}{P(B \sim H)}$	This form allows combination of evidence, assuming that $\pm H$ screens off A from B . Without this assumption, the probabilities in the final term would have to be conditional on A as well. Given this assumption, we can combine evidence by multiplying the prior odds by successive Bayes factors.