

I. Sections to Read (All content from Blitzstein and Hwang's *Introduction to Probability* unless otherwise noted)

- Read sections 2.5, 2.6

II. Videos to Watch (All videos from Blitzstein's Math 110 YouTube channel, unless otherwise noted)

- Lecture 5: Conditioning Continued, Law of Total Probability

III. Objectives

- State the set-theoretic definition of independence, and explain in 'every-day language' how to determine whether two events are independent
- Solve an array of probability problems by expressing results as intersections of independence events and then factoring probabilities as products.
- Discuss the relationship between independence and conditional independence. Provide examples of events which are independent, but not conditionally independent, and vice versa.
- Explain why Bayes' Rule is coherent.

IV. Quiz Questions (Submit answers on Gradescope)

- 1) In everyday language, when we say that one event is independent of another, it means that knowledge of the first gives no knowledge about the second. Write down a set-theoretic equation that expresses this interpretation, and then derive this equation from the definition of independence.
- 2) Is it possible for an event to be independent of itself? If so, when is this the case?
- 3) A weather forecaster claims (with good reason) that tomorrow's weather is conditionally independent of yesterday's weather, given the weather today. Explain what this means in every-day language, to someone who doesn't necessarily know any probability. In particular, be sure to explain why this **does not** mean that tomorrow's weather is independent of yesterday's.
- 4) Briefly explain what is meant by the statement *Bayes' Rule is coherent*. Why is it important that Bayes' rule is coherent?