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10. Exercise: Conditional independence

Exercises due Feb 12, 2020 05:29 IST Completed

Exercise: Conditional independence

2/2 points (graded)

Suppose that A and B are conditionally independent given C. Suppose that $\mathbf{P}\left(C\right)>0$ and $\mathbf{P}\left(C^{c}\right)>0$.

1. Are A and B^c guaranteed to be conditionally independent given C?



2. Are A and B guaranteed to be conditionally independent given C^{c} ?



Solution:

- 1. We have seen that in any probability model, independence of A and B implies independence of A and $B^{\rm c}$. The conditional model (given C) is just another probability model, so this property remains true.
- 2. This may be true in some special cases, e.g., if A and B both have zero probability. However, it is in general false. Suppose, for example, that events A and B have nonempty intersection inside C, and are conditionally independent, but have empty intersection inside $C^{\rm c}$, which would make them dependent (given $C^{\rm c}$).

Submit

You have used 1 of 1 attempt

• Answers are displayed within the problem



Discussion

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Topic: Unit 2: Conditioning and independence:Lec. 3: Independence / 10. Exercise: Conditional independence

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2	Mathematic	cal proofs? ne share a mathemat	ical proofs for the co	nditions above?		10
Q	•	Independence events always depend	ent ? Because occur	ence of one tells us no	n occurence of the other.	2
2	<u>q1. Can son</u>	neone check my lir	ne of argument?			6
2	When P(Ani	B C) = P(B C) - whe	ere I went wrong.			2
2	-	•			cion B' in given C ce there could not no com	4
2	Mathematic	cal notion of events	s being independe	ent seems to be all a	about preserving ratios.	1
?	-		-	naterial to be recor get the right anwser t	mmended? to most of the exercises, b	1
?		•	·	/ independent giver a in the sample space).	n C ? . Now how does this condit	. 2
2	Great Trick If you think of	C as just being anoth	er sample space you	can make abstraction	of it. Make's the problem l	2 new_
∀	About Q1 Assuming a sa	ample space where th	e intersection betwe	en A and C is exactly tl	he same as the intersectio	4
4						•

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