

Solution to question 11.16.3.34

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Question: Prove if the given statement is true or false - The probability of intersection of two events A and B is always less than or equal to those favourable to the event A.

Solution: We have to prove that:

$$\Pr(AB) \leq \Pr(A) \quad (1)$$

If we consider conditional probability:

$$\Pr(B|A) = \frac{\Pr(AB)}{\Pr(A)} \quad (2)$$

$$\Pr(AB) = \Pr(B|A) \Pr(A) \quad (3)$$

We know that the value of probability ranges from 0 to 1.

$$0 \leq \Pr(B|A) \leq 1 \quad (4)$$

Multiplying $\Pr(A)$ both sides

$$0 \leq \Pr(B|A) \Pr(A) \leq \Pr(A) \quad (5)$$

Substituting value from equation (3)

$$\implies \Pr(AB) \leq \Pr(A) \quad (6)$$

Hence, the given statement is true.