

(3) Independence

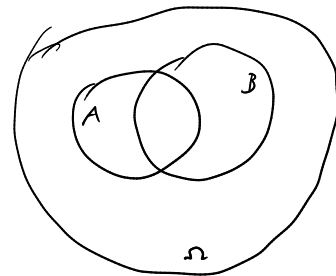
Let A and B be two independent events.

(a) Prove that A^c and B^c are also independent.

(b) If we additionally know that $P(A|B) = 0.6$ and $P(B|A) = 0.3$, compute the probabilities of the following two events

(i) at most one of A or B

(ii) either A or B but not both.



$$\begin{aligned} a) \quad P(A^c \cap B^c) &= P((A \cup B)^c) = P(\Omega \setminus (A \cup B)) = P(\Omega) - P(A \cup B) \\ &= 1 - P(A) - P(B) + P(A \cap B) = 1 - P(A) - P(B) + P(A)P(B) \\ &= 1 - P(B) + P(A)(P(B) - 1) = (1 - P(B))(1 - P(A)) = P(A^c)P(B^c) \end{aligned}$$

$$\begin{aligned} b) (i) \quad P(\text{at most one of } A \text{ or } B) &= 1 - P(A \cap B) = 1 - P(A)P(B) = 1 - P(A|B)P(B|A) = 1 - \frac{6}{10} \frac{3}{10} = 1 - \frac{18}{100} \\ &= 1 - \frac{9}{50} = \frac{41}{50} \end{aligned}$$

$$\begin{aligned} (ii) \quad P(\text{either } A \text{ or } B \text{ but not both}) &= P(A) + P(B) - 2P(A \cap B) = P(A) + P(B) - 2P(A)P(B) \\ &= \frac{3}{10} + \frac{6}{10} - 2 \frac{3}{10} \frac{6}{10} = \frac{9}{10} - \frac{36}{100} \\ &= \frac{9}{10} - \frac{18}{50} = \frac{45 - 18}{50} = \frac{27}{50} \end{aligned}$$