

Statistics Assignment 4

1. Let A be an event. If A is independent of itself, then

$$P(A) = P(A \cap A) = P(A)^2$$

So, P(A) is 0 or 1. So this is only possible in the extreme cases that the event has probability 0 or 1.

2. Yes, because we have

$$P(A^c \cap B^c) = 1 - P(A \cup B) = 1 - (P(A) + P(B) - P(A \cap B))$$

since A and B are independent, this becomes

$$1 - P(A) - P(B) + P(A)P(B) = (1 - P(A))(1 - P(B)) = P(A^c)P(B^c).$$