

Solution to 11.16.3.24

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Question: If $\Pr(A + B) = \Pr(AB)$ for any two events A and B , then

- A) $\Pr(A) = \Pr(B)$
- B) $\Pr(A) > \Pr(B)$
- C) $\Pr(A) < \Pr(B)$
- D) none of these

Solution:

$$\Pr(A) + \Pr(B) - \Pr(AB) = \Pr(A + B) \quad (1)$$

$$\Pr(A) + \Pr(B) - \Pr(AB) = \Pr(AB) \quad (2)$$

$$[\Pr(A) - \Pr(AB)] + [\Pr(B) - \Pr(AB)] = 0 \quad (3)$$

But

$$\Pr(A) - \Pr(AB) \geq 0 \quad (4)$$

$$\Pr(B) - \Pr(AB) \geq 0 \quad (5)$$

$$\implies \Pr(A) - \Pr(AB) = 0 \quad (6)$$

$$\Pr(A) - \Pr(AB) = 0 \quad (7)$$

$$\implies \Pr(A) = \Pr(AB) \quad (8)$$

$$\Pr(B) = \Pr(AB) \quad (9)$$

From equations (8) and (9), it can be said that

$$\Pr(A) = \Pr(B) \quad (10)$$