

19 FRIDAY  
170-195

1) The only events that are independent of themselves are those with probability either 0 or 1. That follows from the fact that a number is its own square iff it's either 0 or 1. The only way a random variable  $X$  can be independent of itself is if for every measurable set  $A$ , either  $P(X \in A) = 1$  or  $P(X \in A) = 0$ .

2) We know that

$$P(A \cap B) = P(A)P(B)$$

$$P(A^c) = 1 - P(A)$$

$$P(B^c) = 1 - P(B)$$

and  
Assuming

$A$  and  $B$  are independent,

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

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

$$= 1 - P(A) - P(B) + P(A)P(B)$$

$$= 1 - P(A) - P(B)[1 - P(A)]$$

$$= [1 - P(A)][1 - P(B)]$$

$$= \underline{\underline{P(A^c)P(B^c)}}$$

20 SATURDAY  
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