

MITx: 6.041x Introduction to Probability - The Science of Uncertainty

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 Conditioning and independence

Unit overview

Lec. 2:

Conditioning and Bayes' rule

Exercises 2 due Feb 2, 2017 20:59 ART

Lec. 3:

Independence Exercises 3 due Feb 2,

2017 20:59 ART

Solved problems

Problem Set 2

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Exercise: Independence of two events - III

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Exercise: Independence of two events - III

2/2 points (graded)

When is an event A independent of itself?

Choose one of the following possible answers:

- Always
- ullet If and only if $\mathbf{P}(A)=0$
- \circ If and only if $\mathbf{P}(A)=1$
- ullet If and only if $\mathbf{P}(A)$ is either 0 or $1 \checkmark$

Answer:

Using the definition, $oldsymbol{A}$ is independent of itself if and only if

$$\mathbf{P}(A\cap A)=\mathbf{P}(A)\cdot\mathbf{P}(A).$$

Since $A\cap A=A$, we have $\mathbf{P}(A\cap A)=\mathbf{P}(A)$ and we obtain the equivalent condition

$$\mathbf{P}(A) = \mathbf{P}(A) \cdot \mathbf{P}(A),$$

or

$$\mathbf{P}(A)\cdotig(1-\mathbf{P}(A)ig)=0,$$

and this happens if and only if $\mathbf{P}(A)$ is either 0 or 1.

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