# Notes on Judea Pearl’s Book Causality, 2nd edition

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## Preliminary notes on Probability Theory

**Definition** *Conditional Independence*

Let be a finite set of variables. Let be a joint probability function over the variables in , and let , , stand for any three subsets of variables in . The sets and are said to be conditionally independent given if

whenever (1)

In words, learning the value of does not provide additional information about , once we know . (Metaphorically, “screens off” from ).

Eq. (1) is a terse way of saying the following: for any configuration x of the variables in the set and for any configurations and of the variables in and satisfying , we have

(2)

We will use the notation or simply to denote the conditional independence of and given ; thus,

iff (3)

For all values , , such that . Unconditional independence (also called marginal independence) will be denoted with ; that is,

iff whenever (4)

Note that implies the conditional independence of all pairs of variables and , but the converse is not necessarily true.