

Independent random variables

• What does it mean when we say that two events are independent?
• What does it mean when we say that two random variables are independent?
• If the random variables X and Y are NOT independent is the following equality guaranteed to never hold $P(X=1 \land Y=2) = P(X=1)P(Y=2)$? Explain your reasoning.
• Is the probability of getting a 3 when I roll a dice independent of the probability of getting a 2 o the same roll? Explain your reasoning.



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• Is the following statement true or false "the set of values which a random variable can take all correspond to events that are independent of each other." Explain your reasoning.

• Given the following equation $P(X = x | Y = a \land Z = b) = P(X = x | Y = a)$ what can you conclude about the independence of the random variables X, Y and Z.