

Independence of two events  $A$  and  $B$  is defined as  $\mathbb{P}(A \cap B) = \mathbb{P}(A) \cdot \mathbb{P}(B)$

$A$  and  $B$  are disjoint if  $\mathbb{P}(A \cap B) = 0$ .

Hence, the events  $A$  and  $B$  can only be independent and disjoint at the same, if either  $\mathbb{P}(A)$  or  $\mathbb{P}(B)$  or both at the same time is 0.

Later:

Formally, this could be true for a uniformly distributed variable  $X \sim U(0, 1)$ :

Event  $A = \{x = 0.54345\}$

Event  $B = \{x = 0.886655444\}$

Obviously,  $A \cap B = \emptyset$  since these are different numbers and we only draw one time. Furthermore,  $\mathbb{P}(A) = \mathbb{P}(B) = 0$  since for all continuous distributions, the [probability of single numbers equals zero](#).