



### Why

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### Definition

Two events are *independent* if the probability of their intersection is the product of their respective probabilities.

### Definition

Let  $\mathbf{P}$  be an event probability function with set of outcomes  $A$ . Then the events  $B$  and  $C$  are independent if

$$\mathbf{P}(B \cap C) = \mathbf{P}(B)\mathbf{P}(C).$$

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<sup>1</sup>To appear in future editions.



