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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

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

¹To appear in future editions.

