

Sigma Algebra Event Independence

1 Why

TODO

2 Definition

The sigma algebra *generated by an event* is the sigma algebra consisting of the empty set, the event, the complement (in the base set) of the event, and the base set.

A family of events events are *independent* if the sigma algebras generated by the events are independent.

2.1 Notation

Let (X, \mathcal{A}, μ) be a probability space. Let $A \in \mathcal{A}$ be an event. The sigma algebra generated by A is $\{\emptyset, A, X - A, X\}$. We denote it by $\sigma(A)$.

Let $B \in \mathcal{A}$. If A is independent of B we write $A \perp B$.

3 Equivalent Condition

Proposition 1. Two events are independent if and only if the measure of their intersection is the product of their measures.

Proof. Let (X, \mathcal{A}, μ) be a probability space. Let $A, B \in \mathcal{A}$.

 (\Rightarrow) If $A \perp B$, then by definition $A \in \sigma(A)$ and $B \in \sigma(B)$ and so:

$$\mu(A \cap B) = \mu(A)\mu(B).$$

 (\Leftarrow) Conversely, let $a \in \sigma(A)$ and $b \in \sigma(B)$. If $a = \emptyset$ or $b = \emptyset$ then $a \cap b = \emptyset$. So

$$\mu(a \cap b) = \mu(\varnothing) = \mu(a)\mu(b),$$

since one of the two measures on the right hand side is zero. On the other hand, if a = X, then $a \cap b = b$ and so

$$\mu(a \cap b) = \mu(b) = \mu(a)\mu(b),$$

since $\mu(a) = \mu(X) = 1$. Likewise if b = X.

So it remains to verify $\mu(a \cap b) = \mu(a)\mu(b)$ for the cases $a \in \{A, X - A\}$ and $b \in \{B, X - B\}$. If a = A, and b = B, then the identity follows by hypothesis. Next, observe that $A \cap (X - B) = A - (A \cap B)$ and $(A \cap B) \subset A$ so $\mu(X) < \infty$ allows us to deduce:

$$\mu(A \cap (X - B)) = \mu(A - (A \cap B))$$
$$= \mu(A) - \mu(A \cap B)$$
$$= \mu(A)(1 - \mu(B))$$
$$= \mu(A)\mu(X - A).$$

Similar for X-A and B. Finally, recall that $\mu(A\cup B)=\mu(A)+\mu(B)-\mu(A\cap B)$. So then,

$$\mu((X - A) \cap (X - B)) = 1 - \mu(A \cup B)$$

$$= 1 - \mu(A) - \mu(B) + \mu(A \cap B)$$

$$= 1 - \mu(A) - \mu(B) + \mu(A)\mu(B)$$

$$= (1 - \mu(A))(1 - \mu(B))$$

$$= \mu(X - A)\mu(X - B).$$