



## Why

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## Definition

Consider a set of two or more random variables. Two random variables in this set *dependent* if they are not conditionally independent, given all the other variables.<sup>2</sup> Call the undirected graph induced by this relation the *conditional dependency graph* of the random variables.

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<sup>1</sup>Future editions will include.

<sup>2</sup>Future editions need a sheet on conditional independence.

