

③ Mutually Exclusive Events

A set of events is said to be mutually exclusive if the occurrence of any one of them excludes the occurrence of the others.

Two events A & B are mutually exclusive if A occurs and B does not occur and vice versa.

In other words, A & B cannot occur simultaneously

i.e. $A \cap B = \emptyset$

$$P(A \cap B) = P(\emptyset) = 0$$

$$P(A \cap B) = 0$$

$$P(A \cup B) = P(A) + P(B)$$

④ Independent Events

A set of events is said to be independent if the occurrence of any one of them does not depend on the occurrence or non-occurrence of the others.

When two events A & B are independent

then $\boxed{P(B|A) = P(B)}$, $\boxed{P(A|B) = P(A)}$

If the events A & B are independent, the multiplication (product) theorem takes the form

$$\boxed{P(A \cap B) = P(A)P(B)}$$

Conversely if $P(A \cap B) = P(A)P(B)$ the events

A & B are said to be independent (pairwise independent)

\therefore It can be extended to any number of

independent events

If $A_1, A_2, A_3, \dots, A_n$ are n independent events

$$P(A_1 \cap A_2 \cap A_3 \dots \cap A_n) = P(A_1)P(A_2)P(A_3) \dots P(A_n)$$

Problems

(1) When A and B are two mutually exclusive

events

such that $P(A) = \frac{1}{2}$ and $P(B) = \frac{1}{3}$

find $P(A \cup B)$ and $P(A \cap B)$.

Sol:

here

A & B are mutually exclusive events

$$P(A \cup B) = P(A) + P(B) = \frac{1}{2} + \frac{1}{3} = \frac{5}{6}$$

&

$$P(A \cap B) = 0$$

(2) If $P(A) = 0.65$, $P(B) = 0.4$ and $P(A \cap B) = 0.24$
Can A and B be independent events?

Sol: We know that if A & B are independent events then

$$P(A \cap B) = P(A) \cdot P(B)$$

Given $P(A \cap B) = 0.24$ &

$$P(A) \cdot P(B) = (0.65)(0.4) = 0.26$$

$$\therefore P(A \cap B) \neq P(A) \cdot P(B)$$

\therefore A & B are not independent events

(3) Given $P(A) = \frac{1}{2}$, $P(B) = \frac{1}{3}$, & $P(A \cap B) = \frac{1}{4}$

Find the value $P(A+B)$.

Sol: Given $P(A) = \frac{1}{2}$, $P(B) = \frac{1}{3}$ & $P(A \cap B) = P(A \cap B) = \frac{1}{4}$

By using additional theorem

$$P(A+B) = P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$= \frac{1}{2} + \frac{1}{3} - \frac{1}{4} = \frac{5}{6} - \frac{1}{4} = \frac{20-6}{24}$$

$$= \frac{14}{24} = \frac{7}{12}$$

$$P(A+B) = \frac{7}{12}$$

(4) let A and B be two events with $P(A) = \frac{1}{2}$, $P(B) = \frac{1}{3}$ and $P(A \cap B) = \frac{1}{4}$ find $P(A|B)$, $P(A \cup B)$, $P(A'|B')$

Sol: Given $P(A) = \frac{1}{2}$, $P(B) = \frac{1}{3}$, $P(A \cap B) = \frac{1}{4}$

By conditional prob.

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{1}{4}}{\frac{1}{3}} = \frac{3}{4}$$

$$\boxed{P(A|B) = \frac{3}{4}}$$

By Addition theorem

$$\begin{aligned} P(A \cup B) &= P(A) + P(B) - P(A \cap B) \\ &= \frac{1}{2} + \frac{1}{3} - \frac{1}{4} = \frac{5}{6} - \frac{1}{4} = \frac{20 - 6}{24} \\ &= \frac{14}{24} = \frac{7}{12} \end{aligned}$$

$$\boxed{P(A \cup B) = \frac{7}{12}}$$

&

By conditional prob. $P(A'|B') = \frac{P(A' \cap B')}{P(B')}$

Now By De Morgan's Law

$$P(A' \cap B') = P(A \cup B)' = 1 - P(A \cup B)$$

$$= 1 - \frac{7}{12} = \frac{5}{12} \quad (\because P(A') = 1 - P(A))$$

$$P(B') = 1 - P(B) = 1 - \frac{1}{3} = \frac{2}{3}$$

$$\therefore P(A'|B') = \frac{P(A' \cap B')}{P(B')} = \frac{\frac{5}{12}}{\frac{2}{3}} = \frac{5}{8} //$$

⑤ In a random experiment, $P(A) = 1/12$, $P(B) = 5/12$ and $P(B|A) = 1/15$ find $P(A \cup B)$.

Sol: By Conditional Prob. $\left(P(B|A) = \frac{P(A \cap B)}{P(A)} \right)$

$$P(A \cap B) = P(A) \cdot P(B|A) = \frac{1}{12} \times \frac{1}{15} = \frac{1}{180}$$

By additional theorem

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$= \frac{1}{12} + \frac{5}{12} - \frac{1}{180} = \frac{72}{72} + \frac{30}{72} - \frac{1}{180} = \frac{102}{72} - \frac{1}{180} = \frac{178}{180}$$

$$P(A \cup B) = \frac{89}{90}$$