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AI1110: Probability and Random Variable Assignment-1

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Question: 12.13.2.18

Problem Statement:

Two events A and B will be independent, if

- 1) A and B are mutually exclusive
- 2) Pr(A'B') = [1 Pr(A)][1 Pr(B)]
- 3) Pr(A) = Pr(B)
- 4) Pr(A) + Pr(B) = 1

Answer: Option 2)

Solution:

1) When tossing a coin, the event of getting a head and tail are mutually exclusive and let them be denoted by A and B respectively.

$$Pr(A) = Pr(B) = \frac{1}{2}$$
 (1)

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$$\implies Pr(A) \times Pr(B) = \frac{1}{4}$$
(1)
(2)

$$Pr(AB) = 0 \neq Pr(A) \times Pr(B)$$
(3)

Hence A and B are not independent.

2) Pr(A'B') = [1 - Pr(A)][1 - Pr(B)]

$$Pr(A'B') = [1 - Pr(A)][1 - Pr(B)]$$
(4)

$$\implies \Pr(A'B') = 1 - \Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{5}$$

$$\implies 1 - \Pr(A + B) = 1 - \Pr(A) - \Pr(B) + \Pr(A) \Pr(B) \tag{6}$$

$$\implies -[\Pr(A) + \Pr(B) - \Pr(AB)] = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{7}$$

$$\implies -\Pr(A) - \Pr(B) + \Pr(AB) = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{8}$$

$$\implies \Pr(AB) = \Pr(A) \cdot \Pr(B)$$
 (9)

(10)

Hence it shows A and B are Independent events

- 3) For the same counter example given for option A, Pr(A) = Pr(B), But A and B are not independent events.
- 4) For the same counter example given for option A, Pr(A) + Pr(B) = 1, But A and B are not independent events.

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