AI1110: Probability and Random Variable Assignment-1

Saksham*
AI22BTECH11024

Question: 12.13.2.18

Problem Statement:
Two events A and B will be independent, if
(A) A and B are mutually exclusive
(B) $\Pr(A'B') = [1 - \Pr(A)][1 - \Pr(B)]$
(C) $\Pr(A) = \Pr(B)$
(D) $\Pr(A) + \Pr(B) = 1$
Solution:
(B) $\Pr(A'B') = [1 - \Pr(A)][1 - \Pr(B)]$

$$\Pr(A'B') = [1 - \Pr(A)][1 - \Pr(B)] \tag{1}$$
$$\implies \Pr(A'B') = 1 - \Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{2}$$
$$\implies 1 - \Pr(A + B) = 1 - \Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{3}$$
$$\implies -[\Pr(A) + \Pr(B) - \Pr(AB)] = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{4}$$
$$\implies -\Pr(A) - \Pr(B) + \Pr(AB) = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \tag{5}$$
$$\implies \Pr(AB) = \Pr(A).\Pr(B) \tag{6}$$
$$\tag{7}$$

Hence it shows A and B are Independent events

*The student is with the Department of Artificial Intelligence, Indian Institute of Technology, Hyderabad, 502285, India.
e-mail: ai22btech11024@iith.ac.in.