

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.

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

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

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

Hence A and B are not independent.

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

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

$$\Rightarrow \Pr(A'B') = 1 - \Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \quad (5)$$

$$\Rightarrow 1 - \Pr(A + B) = 1 - \Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \quad (6)$$

$$\Rightarrow -[\Pr(A) + \Pr(B) - \Pr(AB)] = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \quad (7)$$

$$\Rightarrow -\Pr(A) - \Pr(B) + \Pr(AB) = -\Pr(A) - \Pr(B) + \Pr(A)\Pr(B) \quad (8)$$

$$\Rightarrow \Pr(AB) = \Pr(A) \cdot \Pr(B) \quad (9)$$

$$(10)$$

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.