

MITx: 6.041x Introduction to Probability - The Science of Uncertainty

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Unit overview

Lec. 2: Conditioning and Bayes' rule

Exercises 2 due Feb 17, 2016 at 23:59 UT

Lec. 3: Independence

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Problem Set 2

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EXERCISE: CONDITIONAL INDEPENDENCE (2/2 points)

Suppose that A and B are conditionally independent given C. Suppose that ${\bf P}(C)>0$ and ${\bf P}(C^c)>0$.

1. Are A and $B^{\rm c}$ guaranteed to be conditionally independent given C?

2. Are A and B guaranteed to be conditionally independent given C^{c} ?

No ▼ **Answer:** No

Answer:

- 1. We have seen that in any probability model, independence of A and B implies independence of A and B^c . The conditional model (given C) is just another probability model, so this property remains true.
- 2. This may be true in some special cases, e.g., if A and B both have zero probability. However, it is in general false. Suppose, for example, that events A and B have nonempty intersection inside C and are conditionally independent, but have empty intersection inside C^c which would make them dependent (given C^c).

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