

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

Exercises 3 due Feb 17, 2016 at 23:59 UT

Solved problems

Problem Set 2

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EXERCISE: INDEPENDENCE OF TWO EVENTS - III (2/2 points)

When is an event A independent of itself?

Choose one of the following possible answers:

- Always
- lacksquare If and only if $\mathbf{P}(A)=0$
- lacksquare If and only if $\mathbf{P}(A)=1$
- ullet If and only if $\mathbf{P}(A)$ is either 0 or 1

Answer:

Using the definition, A is independent of itself if and only if

$$\mathbf{P}(A \cap A) = \mathbf{P}(A) \cdot \mathbf{P}(A).$$

Since $A\cap A=A$, we have ${\bf P}(A\cap A)={\bf P}(A)$ and we obtain the equivalent condition

$$\mathbf{P}(A) = \mathbf{P}(A) \cdot \mathbf{P}(A),$$

or

$$\mathbf{P}(A) \cdot (1 - \mathbf{P}(A)) = 0,$$

and this happens if and only if $\mathbf{P}(A)$ is either 0 or 1.

You have used 1 of 2 submissions

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