

## 1 Independence

### 1.1 Concepts

1. We say that two events  $A, B$  are **independent** if  $P(A \cap B) = P(A)P(B)$ .

### 1.2 Examples

2. When rolling a fair 6-sided die, are the events  $A$  that the number rolled is greater than or equal to 3, and  $B$  that the number rolled is odd, independent?

**Solution:** We just need to check  $P(A \cap B) = P(A)P(B)$ . On the left side, the probability is  $\frac{2}{6}$  from having 3, 5, and  $P(A) = \frac{2}{3}$  and  $P(B) = \frac{1}{2}$  so indeed  $P(A \cap B) = P(A)P(B)$ . So they are independent.

### 1.3 Problems

3. **TRUE** False If  $A, B$  are mutual exclusive events that are independent, then  $P(A) = 0$  or  $P(B) = 0$ .

**Solution:** If  $A, B$  are mutually exclusive, then  $A \cap B = \emptyset$ . Then if they are independent, then  $P(A \cap B) = 0 = P(A)P(B)$  so  $P(A) = 0$  or  $P(B) = 0$ .

4. True **FALSE** If  $A, B$  are independent events and  $B, C$  are independent, then  $A, C$  are independent.

**Solution:** We can take  $A$  and  $C$  to be the same event.

5. I roll two die. Are the events that the first die roll is a 1 and that the sum of the two dice is a 7 independent?

**Solution:** Let  $A$  be the event that the first die roll is a 1 and let  $B$  be the event that the sum of the two dice is a 7. Then we can compute  $P(A) = P(B) = 1/6$  and  $P(A \cap B) = 1/36$ , so they are independent.

6. Let  $E$  be the event that a randomly generated bit string of length three contains an odd number of 1s and let  $F$  be the event that the string starts with 1. Are  $E$  and  $F$  independent?

**Solution:**  $P(E) = \frac{\binom{3}{1} + \binom{3}{3}}{2^3} = \frac{4}{8} = \frac{1}{2}$  and  $P(F) = \frac{1}{2}$  while  $P(E \cap F) = \frac{2}{8} = \frac{1}{4} = P(E)P(F)$  so  $E$  and  $F$  are independent.