<u>**Section 7.5: Independence**</u>

Previously we considered the following experiment: A card is drawn at random from a standard deck of cards. Recall that there are 13 hearts, 13 diamonds, 13 spades and 13 clubs in a standard deck of cards.

- Let H be the event that a heart is drawn,
- let R be the event that a red card is drawn and
- let F be the event that a face card is drawn, where the face cards are the kings queens and jacks.

We found that

$$P(H|R) = \frac{1}{2} \neq P(H) = \frac{1}{4}.$$

On the other hand

$$P(F|R) = \frac{6}{26} = P(R) = \frac{12}{52}.$$

We see that $\mathrm{P}(F)$ is not influenced by the prior knowledge that the card is red. So $\mathrm{P}(F|R) = \mathrm{P}(F)$. In this case, we say that the events F and R are independent.

Definition Two events A and B are said to be **independent** if

$$\boxed{\mathrm{P}(A|B) = \mathrm{P}(A)}$$

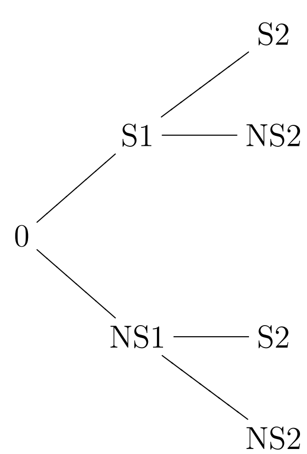
In this case the chances that A will occur is not influenced in any way by the fact that B has already occurred.

Note that if $\mathrm{P}(A|B) = \mathrm{P}(A)$, then $P(B|A) = P(B)$:

$$\text{if } \frac{P(A \cap B)}{P(B)} = P(A), \text{ then } P(A \cap B) = P(A)P(B) \text{ and } P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{P(A)P(B)}{P(A)} = P(B).$$

There are many events in real life that we expect to be independent.

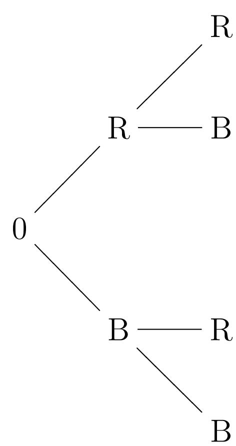
Example If we roll a fair six sided die twice and observe the numbers appearing on the uppermost face of each, it is reasonable to expect that the number appearing on the second is not influenced in any way by the number appearing on the first. In this case the probability of a six on the second roll should equal the probability of a six on the second given a six on the first. Use the tree diagram below to determine the probability of a six on both rolls, where Si demotes the event that we get a six on roll i and NSi denotes the event that we do not get a six on roll i.



Intersection of Independent events We see that **for independent events**, E and F, the formula $P(E \cap F) = P(E)P(F|E)$ gives that

$$\boxed{\mathrm{P}(E \cap F) = \mathrm{P}(E)\mathrm{P}(F)}$$

Example Given an Urn containing 6 red marbles and 4 blue marbles, I draw a marble at random from the urn and replace it, then I draw a second marble from the urn. What is the probability that at least one of the marbles is blue?



Example The Toddlers of the Lough soccer team in Cork, Ireland has no known connection to the Notre Dame Lacrosse team. The chances that the toddlers will win their game this weekend is 0.7 and the chances that the Notre Dame Lacrosse team will win their game this weekend is 0.999. It is reasonable to assume that the events that each team will win are independent, based on this assumption calculate the probability that both teams will win their games this weekend.

Warning sometimes our assumptions that seemingly unrelated events are independent can be wrong. For an example where independence was assumed leading to serious consequences, see the reference to the trial of Sally Clark in the following video:

`Ted Talks: How Statistics Fool Juries`

Union of Independent Events If two events, A and B, are independent we can substitute the identity $P(A \cap B) = P(A)P(B)$ into the formula for $P(A \cup B)$ to get

$$\boxed{\text{If } A \text{ and } B \textbf{ are independent}, \text{ then } P(A \cup B) = P(A) + P(B) - P(A)P(B).}$$

Example If E and F are independent events, with $P(E) = 0.2$ and $P(F) = 0.4$, what is $P(E \cup F)$?

Example In an experiment I draw a card at random from a standard deck of cards and then I draw a second card at random from a different deck of cards. What is the probability that both cards will be aces?

Note If two events, E and F, are independent, then their complements E' and F' are also independent.

$$P(E' \cap F') = P((E \cup F)') = 1 - P(E \cup F) = 1 - [P(E) + P(F) - P(E \cap F)]$$

$$= 1-[P(E)+P(F)-P(E)P(F)] = 1-P(E)-P(F)+P(E)P(F) = (1-P(E))(1-P(F)) = P(E')P(F').$$

Example Mary is taking a multiple choice quiz with two questions. Each question has 5 possible solutions (a) - (e). Mary was too busy having fun and forgot to study for her quiz and doesn't have any clue as to what the right answers might be. However, having paid attention to the general concepts in Probability class, she knows that her chances of getting some points are better if she takes a random guess for each answer than if she turns in a quiz with no answer marked.

(a) What are the chances that she gets both questions wrong?

(b) What are the chances that she gets at least one question right?

Many Independent Events

Several events $E_1, E_2, \ldots, E_n$ are independent if $P(E_{i_1} \cap E_{i_2} \cap \cdots \cap E_{i_k}) = P(E_{i_1}) \cdot P(E_{i_2}) \cdot \cdots \cdot P(E_{i_k})$ for any subset $\{i_1, i_2, \ldots, i_k\}$ of $\{1, 2, \ldots, n\}$. In the cases of independent events we can multiply probabilities:

If $E_1, E_2, \ldots, E_n$ are independent events then

$$P(E_1 \cap E_2 \cap \cdots \cap E_n) = P(E_1) \cdot P(E_2) \cdot \cdots \cdot P(E_n).$$

Example If there were 3 questions on Mary's quiz, and Mary makes a random guess for each question.

(a) what are the chances that she gets all three correct?

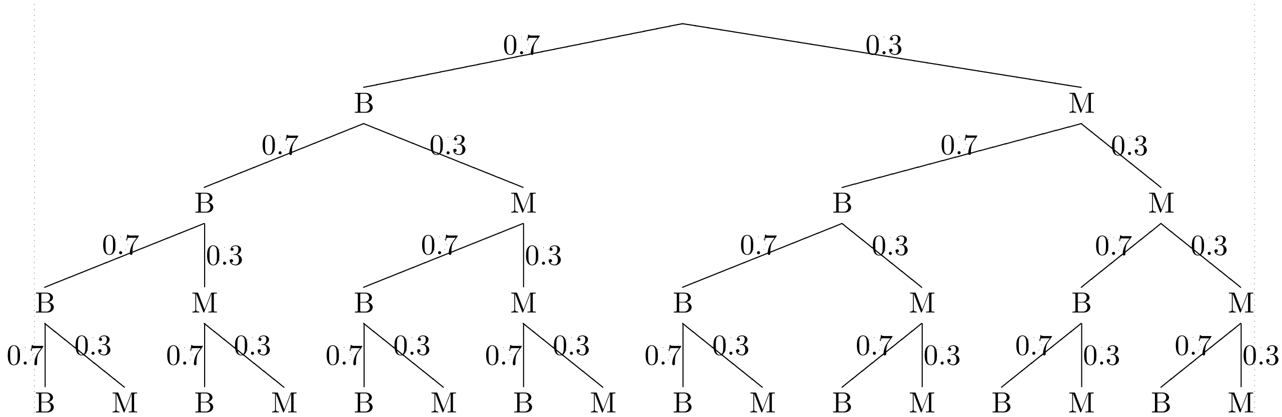
(b) What are the chances that she gets none correct?

(c) What are the chances that she gets at least one correct?

Reliability Theory (a) Suppose a new phone has 4 independent electronic components of type B. Suppose each component of type B has a probability of .01 of failure within 10 years. What are the chances that at least one of these components will last more than 10 years.

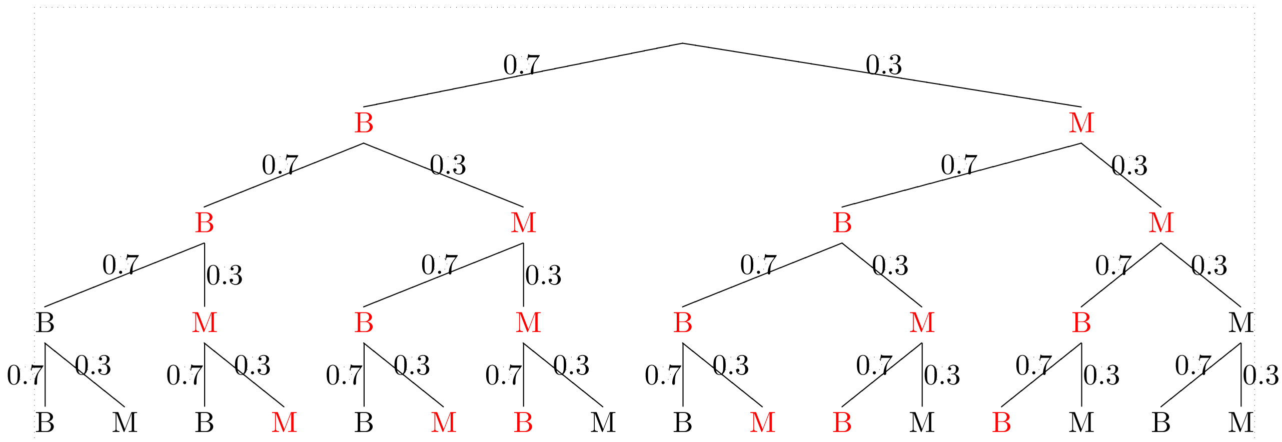
(b) The phone company want to make sure that at least one of the components of type B in a new phone will still be working after 10 years. They know that each component of type B has a probability of .01 of failure within 10 years and they know that the failure of components of type B are independent events. What is the minimum number of these components in a new phone that will ensure that at least one will still be operating after 10 years with a 99.99% probability?

Example A basketball player takes 4 independent free throws with a probability of .7 of getting a basket on each shot. Use the tree diagram below to find the probability that he gets exactly 2 baskets. B = gets a basket, M = misses.



Paths with exactly 2 baskets.

Six paths each with probability $(0.7) \times (0.7) \times (0.3) \times (0.3) = (0.7)^2 \times (0.3)^2$.



Checking for Independence

We can use the above formulas to check for independence.

Two events, E and F are **independent** if

$$\boxed{P(E \cap F) = P(E)P(F)}$$

or equivalently

$$P(E|F) = P(E) \quad \textit{when} \quad P(F) \neq 0$$

or equivalently

$$P(F|E) = P(F) \quad \textit{when} \quad P(E) \neq 0$$

and vice versa: If any one of the above 3 formulas hold true, then the other two are automatically true and E and F are independent.

To **verify that two events are independent** we need only check one of the above 3 formulas. We choose the most suitable one, depending on the information we are given.

Example Of the students at a certain college, it is known that 50% of all students regularly attend football games and 60% of the first year students regularly attend football games. We choose a student at random. Are the events A = "The student attends football games regularly" and FY = "That student is in Freshman year" independent.

Example If P$(E) = .3$ and P$(F) = .5$ and P$(E \cap F) = .2$, are E and F independent events?

Example 300 students were asked if they thought that their online homework for Elvish 101 was too easy. The results are shown in the table below.

	Yes	No	Neutral
Male	75	39	36
Female	91	16	43

Let M denote the event that an individual selected at random is male and let Ne denote the event that the answer of an individual selected at random is "Neutral".

(a) What is $P(Ne)$?

(b) What is $P(Ne|M)$?

(c) Are the events Ne and M independent?

(d) Are the events Y and Ne Mutually Exclusive?

Note that Mutually exclusive events are not necessarily independent and vice versa. Recall that **Independent events** A and B are events for which

- $P(A \cap B) = P(A)P(B)$,
- $P(A|B) = P(A)$
- $P(B|A) = P(B)$
- $P(A \cup B) = P(A) + P(B) - P(A)P(B)$
- A and B can happen at the same time if $P(A)$ and $P(B)$ are both > 0.

Mutually exclusive events A and B are events for which

- $P(A \cap B) = 0$,
- $P(A \cup B) = P(A) + P(B)$
- $A \cap B = \emptyset$
- A and B cannot happen at the same time.