Independence

Two random variables A B are (absolutely) independent iff

$$P(A|B) = P(A)$$

or
$$P(A, B) = P(A|B)P(B) = P(A)P(B)$$

e.g., A and B are two coin tosses

If n Boolean variables are independent, the full joint is

$$\mathbf{P}(X_1,\ldots,X_n)=\Pi_i\mathbf{P}(X_i)$$

hence can be specified by just n numbers

Absolute independence is a very strong requirement, seldom met

Syntax Of Independence

Yael Maschler, Simona Pekarek Doehler, Jan Lindström, Leelo Keevallik



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