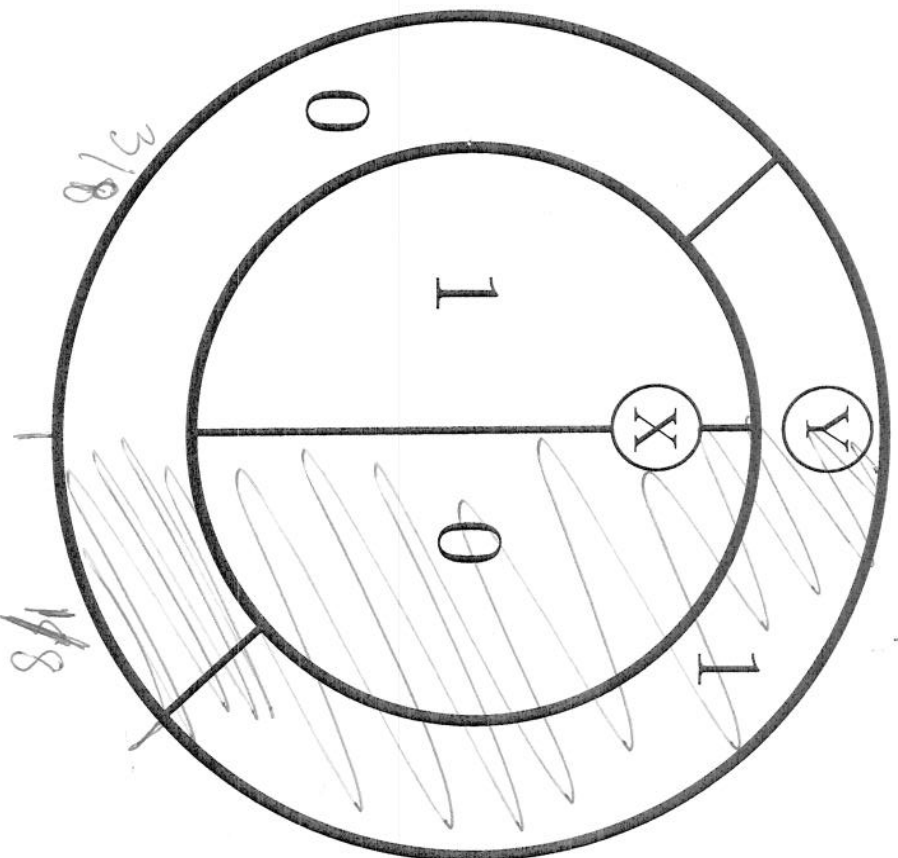


Wheel = Random Variable



$$P(X=1) = \frac{1}{2}$$

$$P(Y=1) = \frac{1}{2}$$

$$P(X=0) = \frac{1}{2}$$

$$P(Y=0) = \frac{1}{2}$$

$$P(X=0 \& Y=0) = \frac{1}{8}$$

$$P(X=1 \& Y=1) = \frac{1}{8}$$

$$P(X=1 \& Y=0) = \frac{3}{8}$$

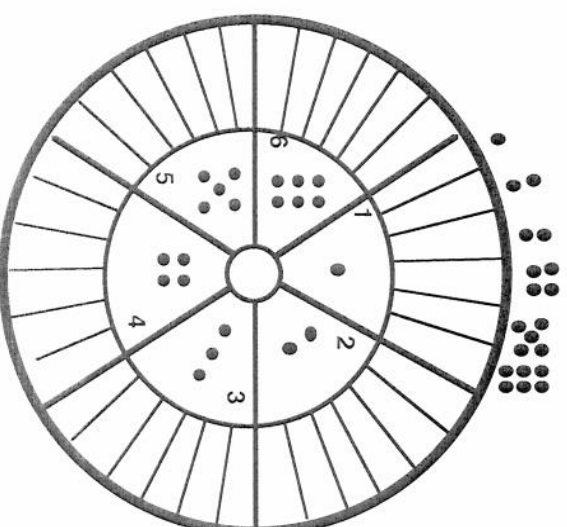
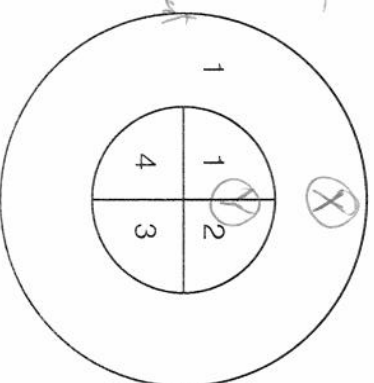
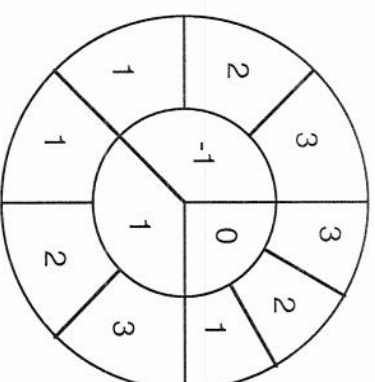
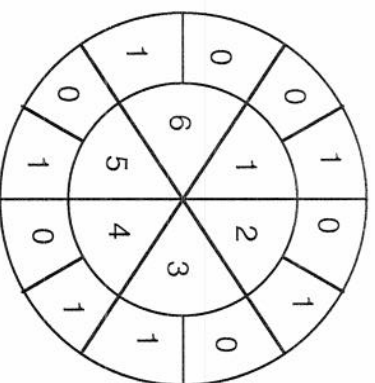
$$P(X=0 \& Y=1) = \frac{3}{8}$$

$$P(Y=0 | X=1) = \frac{P(Y=0 \& X=1)}{P(X=1)} = \frac{\frac{3}{8}}{\frac{1}{2}} = \frac{3}{4}$$

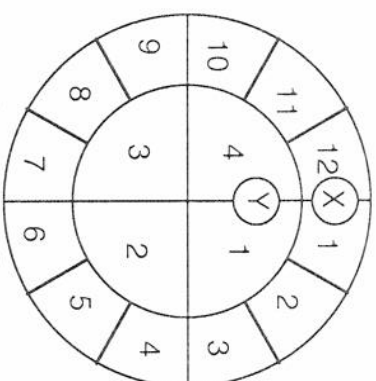
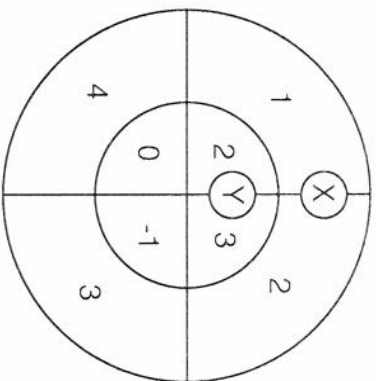
$$P(Y=0 | X=1) = \frac{1}{4}$$

$X$  is independent of  $Y$  if  $P(X = a|Y = b) = P(X = a)$   
 or  $P(X = a \text{ and } Y = b) = P(X = a)P(Y = b)$   
 or knowing the value of  $Y$  does not change the probabilities of  $X$

If  $X$  is independent of  $Y$ , then  $Y$  is independent of  $X$ .



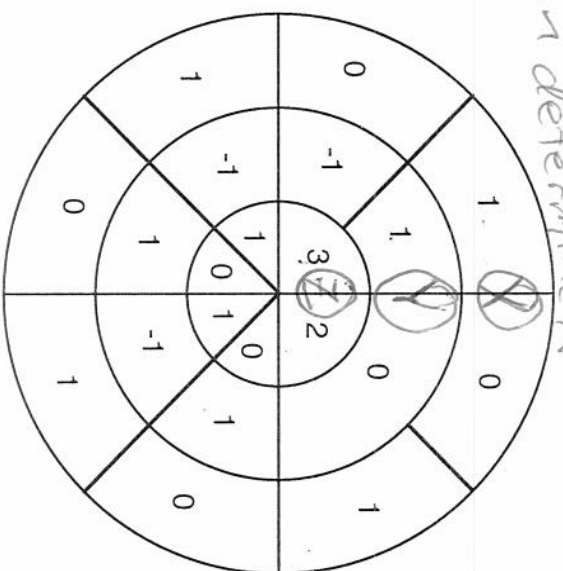
$X$  is dependent  
 on  $Y$   
 $X$  is independent  
 of  $Y$



$X$  is a function of  $Y$   
because if I know  $Y$   
then I can determine  $X$

$X$  is a function of  $X$   
but  $X$  is not a function of  $Y$   
 $Y$  is dependent on  $X$

$Z$  is dep on  $X$  &  $Y$   
 $Y$  is dep on  $X$  &  $Z$   
 $X$  is not dep on  $Y$  &  $Z$



$X$  is not dependent on  $Y$   
 $X$  is not dependent on  $Z$   
 $Y$  is not dep. on  $X$   
 $Y$  is not dep on  $Z$   
 $Z$  is not dep on  $X$   
 $Z$  is not dep on  $Y$

$X$  is dependent on  $Y$  if  $X$  is a function of  $Y$

that is, knowing the value of  $Y$  determines the value of  $X$

DEPENDENCE: The random variable  $Y$  is said to be DEPENDENT upon the random variable  $X$  if and only if  $Y$  is a function of  $X$ . Similarly we say that  $Y$  is dependent upon  $X_1, X_2, \dots, X_n$  if for some function  $f(x_1, x_2, \dots, x_n)$  we have

$$Y = f(X_1, X_2, \dots, X_n)$$

INDEPENDENCE: In probability theory, "independence" is not the negation of "dependence". We say that  $X$  is "independent" of  $Y$  only if knowing the value of  $Y$  "doesn't change our uncertainty" about  $X$ . More precisely, if we cripple our experiment  $E$  by any of the events  $[Y = b]$  the probabilities of all the events  $[X = a]$  do not change. Mathematically this is translated in the conditions that for all choices of  $a$  and  $b$

$$\frac{P(X=a \& Y=b)}{P(Y=b)} = P(X=a|Y=b) = P(X=a)$$

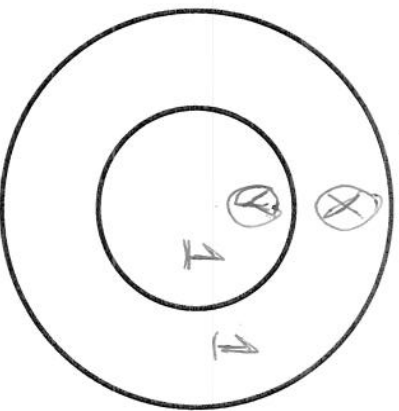
this simply means that

$$P(X = a \text{ and } Y = b) = P(X = a)P(Y = b)$$

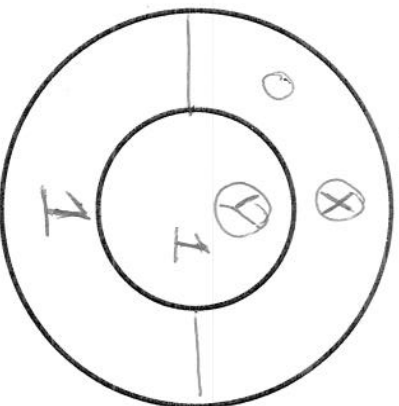
“X is dependent on Y” and “X is independent of Y” are not opposite statements of each other, rather they are on opposite sides of a spectrum of possibilities.

“X is not dependent on Y” does not mean “X is independent of Y”

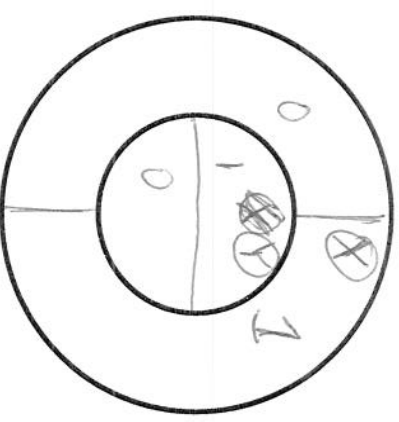
X is independent of Y  
X is dependent on Y  
Y is dependent on X



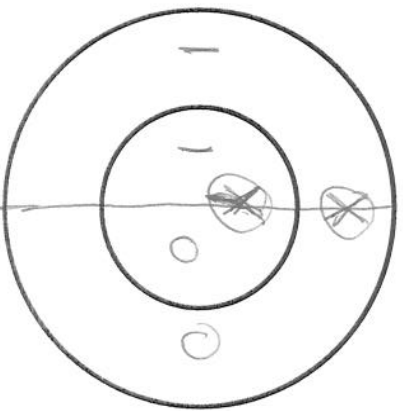
X is independent of Y  
X is not dependent on Y  
Y is dependent on X



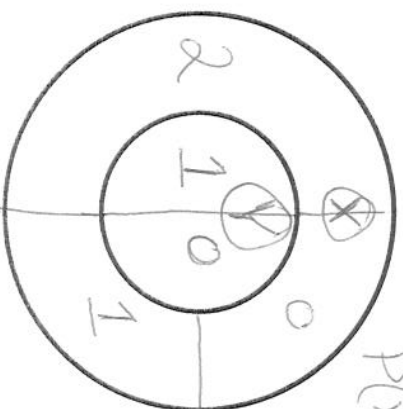
X is independent of Y  
X is not dependent on Y  
Y is not dependent on X



X is not independent of Y  
X is dependent on Y  
Y is dependent on X



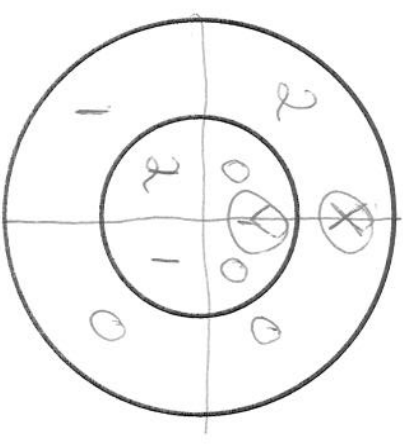
X is not independent of Y  
X is not dependent on Y  
Y is dependent on X



$$P(X=2|Y=1)=1$$

$$P(X=2)=1/2$$

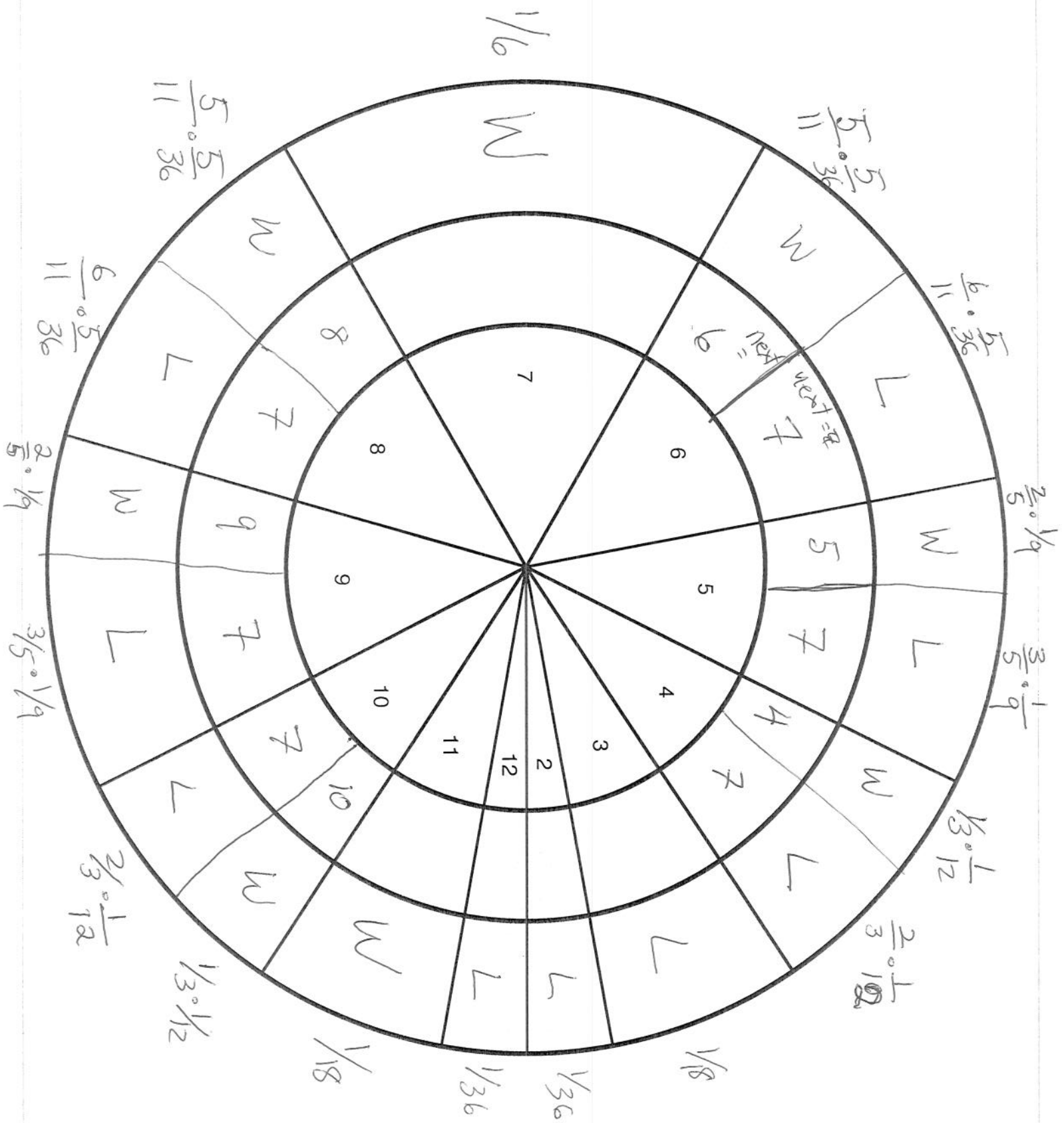
X is not independent of Y  
X is not dependent on Y  
Y is not dependent on X

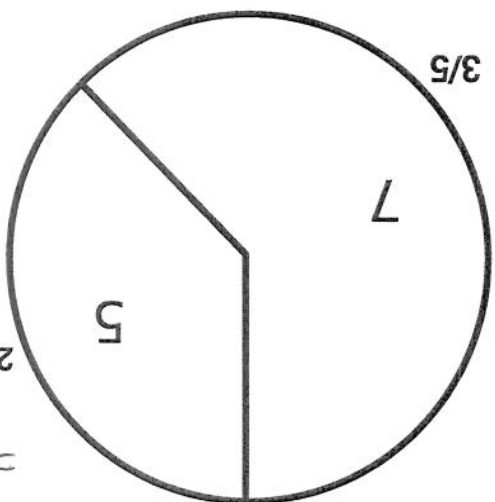
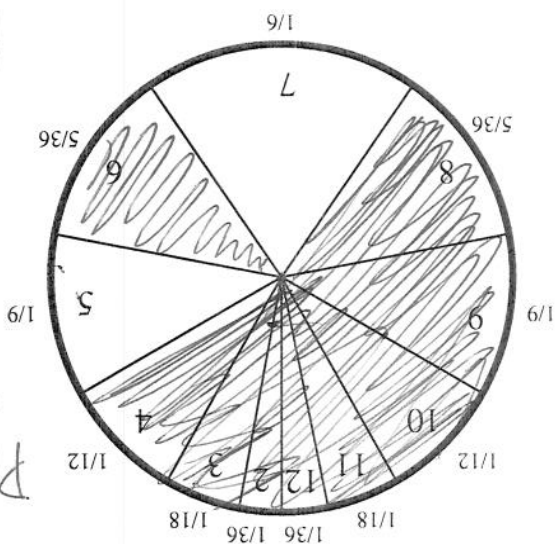


$$P(Y=2|X=1)=1/4$$

$$P(Y=2)=1/2$$

$$X=0$$





$$P(\text{next}=5 | \text{next}=5 \text{ or } 7) =$$

$$\frac{P(\text{next}=5 \& \text{next}=5 \text{ or } 7)}{P(\text{next}=5 \text{ or } 7)}$$

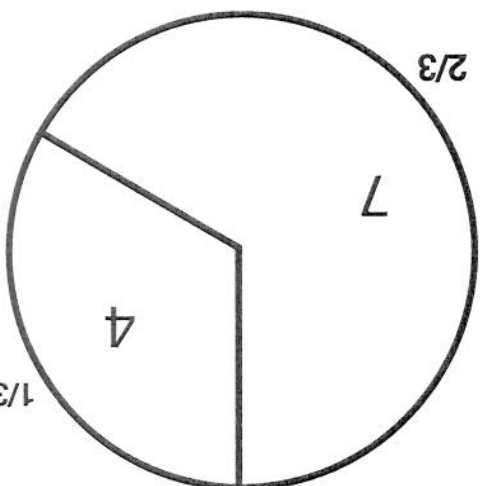
$$\frac{1/6 + 1/9}{4/36 + 10/36} =$$

$$= \frac{5}{2}$$

$$= \frac{10}{4}$$

$$= \frac{2}{5}$$

2/3

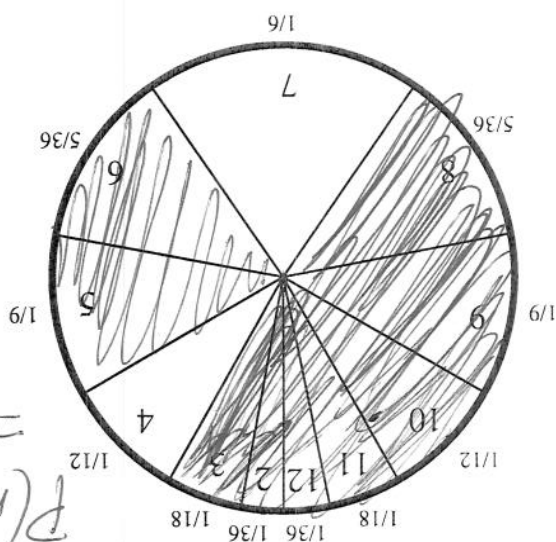


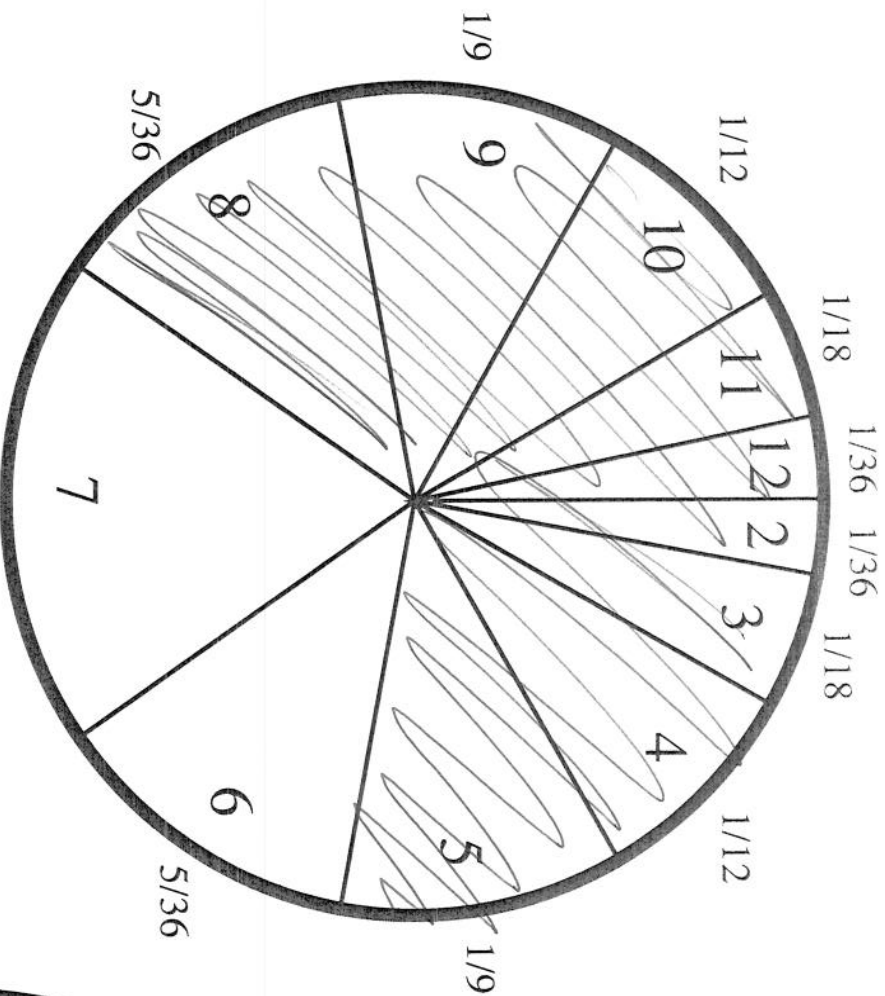
$$P(\text{next}=4 | \text{next}=4 \text{ or } 7)$$

$$= \frac{P(\text{next}=4 \& \text{next}=4 \text{ or } 7)}{P(\text{next}=4 \text{ or } 7)}$$

$$= \frac{9/36}{3/36} =$$

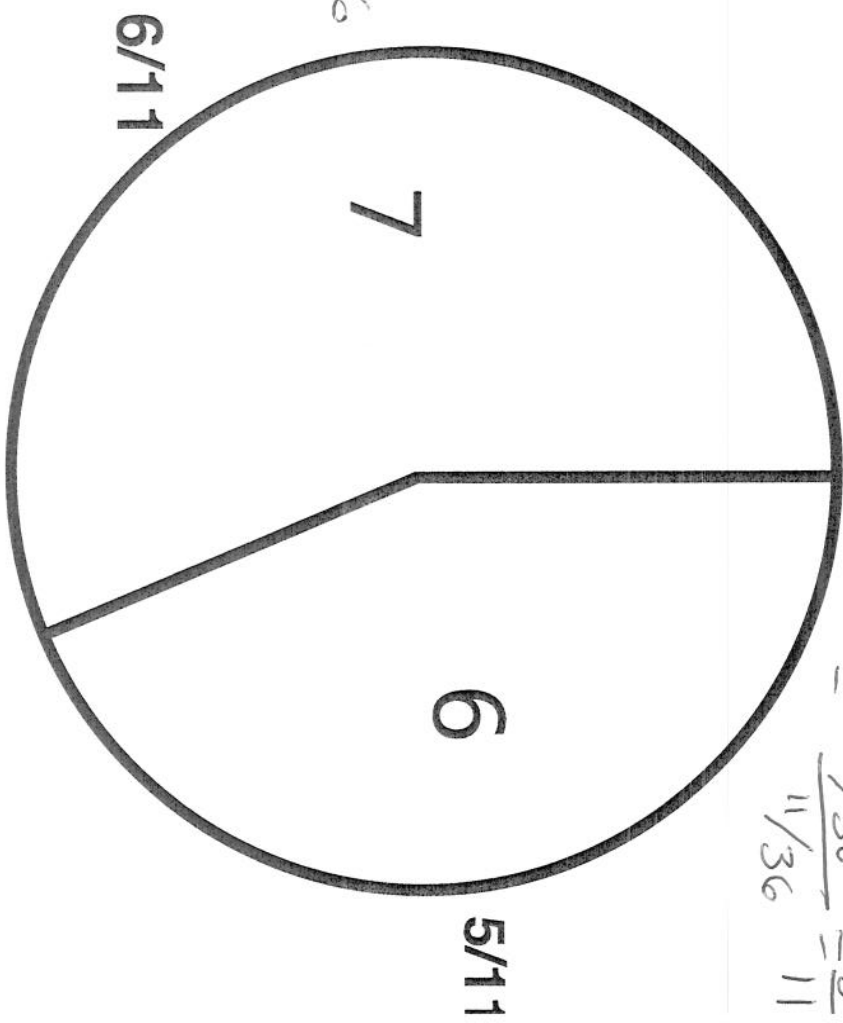
$$= \frac{1}{3}$$





$$P(\text{next roll} = 6 \text{ or } 7) = \frac{11}{36} = \frac{5}{36} + \frac{6}{36}$$

$$P(\text{next roll} = 6 \text{ \& next roll} = 6 \text{ or } 7) = \frac{5}{36}$$



$$P(\text{next roll} = 6 \mid \text{next roll} = 6 \text{ or } 7)$$

$$= \frac{P(\text{next roll} = 6 \text{ \& next roll} = 6 \text{ or } 7)}{P(\text{next roll} = 6 \text{ or } 7)}$$

$$= \frac{\frac{5}{36}}{\frac{11}{36}} = \frac{5}{11}$$