



Statistical Independence

- Two events are **statistically independent** if and only if:

$$P(A \cap B) = P(A)P(B)$$

- Events A and B are independent when the probability of one event is not affected by the other event
- If A and B are independent, then

$$P(A | B) = P(A) \quad \text{if } P(B) > 0$$

$$P(B | A) = P(B) \quad \text{if } P(A) > 0$$

Statistical Independence In Probability

Raffaella Di Napoli

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