

## Independent Events

**Definition 1:** Two events are independent if the occurrence of one of the events gives us no information about whether or not the other event will occur; that is, the events have no influence on each other.

**Rule 1:** In probability theory we say that two events, A and B, are independent if the probability that they both occur is equal to the product of the probabilities of the two individual events. That is:  $P(A \text{ and } B) = P(A \cap B) = P(A) \times P(B)$

For instance, when you draw a card from a standard deck, there are just as many face cards in the hearts suit as in any other suit. Therefore “drawing a heart” and “drawing a face card” are independent events.

The idea of independence can be extended to more than two events.

**Rule 2:** A and B are independent; A and C are independent and B and C are independent (pair wise independence):

$$P(A \text{ and } B \text{ and } C) = P(A \cap B \cap C) = P(A) \times P(B) \times P(C)$$

**Example 1:** A man and a woman each have a pack of 52 playing cards. Each draws a card from his/her pack. Find the probability that each draw the ace of clubs.

We define the events:

$$A = \text{probability that a man draws ace of clubs} = \frac{1}{52}$$

$$B = \text{probability that a woman draws ace of clubs} = \frac{1}{52}$$

Clearly events A and B are independent so:

$$\begin{aligned} P(A \cap B) &= P(A) \times P(B) \\ &= \frac{1}{52} \times \frac{1}{52} \\ &= 0.00037 \end{aligned}$$

That is, there is a very small chance that the man and the woman will both draw the ace of clubs.