

Q.17

(i) conditional independence of A and B given C_i .

$$P(A \cap B | C_i) = P(A | C_i) P(B | C_i) \quad \forall i \in \{1, 2, \dots, n\}$$

(ii) Independence of B and C_i .

$$P(B \cap C_i) = P(B) P(C_i) \quad \forall i \in \{1, 2, \dots, n\}$$

We need to check for A & B independence
To prove :- $P(A \cap B) = P(A) P(B)$

By using total probability law

$$P(A \cap B) = \sum_{i=1}^n P(A \cap B \cap C_i)$$

$$= \sum_{i=1}^n P(C_i) P(A \cap B | C_i)$$

$$= \sum_{i=1}^n P(C_i) P(A | C_i) P(B | C_i) \quad \begin{array}{l} \text{using condition-} \\ \text{al} \\ \text{independence} \\ \text{condition} \end{array}$$

$$= \sum_{i=1}^n P(A | C_i) [P(C_i) P(B | C_i)]$$

$$= P(B) \sum_{i=1}^n P(A | C_i) P(C_i)$$

Since B is independent of C_i

$$P(B | C_i) = P(B)$$

$$P(A \cap B) = \sum_{i=1}^n P(A | C_i) P(C_i) P(B)$$

$$= P(B) \sum_{i=1}^n P(A | C_i) P(C_i)$$

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