

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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### **Table of Contents Practice Set Solution**

1. Understanding the eBook Practice Set Solution
  - The Rise of Digital Reading Practice Set Solution
  - Advantages of eBooks Over Traditional Books
2. Identifying Practice Set Solution
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Practice Set Solution
  - User-Friendly Interface
4. Exploring eBook Recommendations from Practice Set Solution
  - Personalized Recommendations
  - Practice Set Solution User Reviews and Ratings

- Practice Set Solution and Bestseller Lists
- 5. Accessing Practice Set Solution Free and Paid eBooks
  - Practice Set Solution Public Domain eBooks
  - Practice Set Solution eBook Subscription Services
  - Practice Set Solution Budget-Friendly Options
- 6. Navigating Practice Set Solution eBook Formats
  - ePub, PDF, MOBI, and More
  - Practice Set Solution Compatibility with Devices
  - Practice Set Solution Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Practice Set Solution
  - Highlighting and Note-Taking Practice Set Solution
  - Interactive Elements Practice Set Solution
- 8. Staying Engaged with Practice Set Solution
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Practice Set Solution
- 9. Balancing eBooks and Physical Books Practice Set Solution
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Practice Set Solution
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Practice Set Solution
  - Setting Reading Goals Practice Set Solution
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Practice Set Solution
  - Fact-Checking eBook Content of Practice Set Solution
  - Distinguishing Credible Sources

- 
13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development
    - Exploring Educational eBooks
  14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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