

<p><b>Definition:</b> <u>Stochastische Unabhängigkeit</u></p> <p>Stochastische Unabhängigkeit bedeutet, dass die Realisationen einer Zufallsvariablen <math>X</math> und einer anderen Zufallsvariablen <math>Y</math> nicht voneinander abhängen. Das heißt, das Ergebnis von <math>X</math> hat keinen Einfluss auf das Ergebnis von <math>Y</math> und umgekehrt.</p> <p>Formal: Zwei Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch unabhängig, wenn für alle Ereignisse <math>A</math> und <math>B</math> gilt:</p> $P(A \cap B) = P(A) \cdot P(B)$ <p>oder äquivalent:</p> $P(A B) = P(A)$ <p>oder:</p> $P(B A) = P(B)$ <p>oder:</p> $f_{X,Y}(x,y) = f_X(x) \cdot f_Y(y)$ <p>oder:</p> $f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy$ <p>oder:</p> $f_Y(y) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dx$	<p><b>Beispiel:</b> Zwei unabhängige Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch unabhängig. Das heißt, das Ergebnis von <math>X</math> hat keinen Einfluss auf das Ergebnis von <math>Y</math> und umgekehrt.</p> <p>Formal: Zwei Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch unabhängig, wenn für alle Ereignisse <math>A</math> und <math>B</math> gilt:</p> $P(A \cap B) = P(A) \cdot P(B)$ <p>oder äquivalent:</p> $P(A B) = P(A)$ <p>oder:</p> $P(B A) = P(B)$ <p>oder:</p> $f_{X,Y}(x,y) = f_X(x) \cdot f_Y(y)$ <p>oder:</p> $f_X(x) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy$ <p>oder:</p> $f_Y(y) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dx$
<p><b>Definition:</b> <u>Stochastische Abhängigkeit</u></p> <p>Stochastische Abhängigkeit bedeutet, dass die Realisationen einer Zufallsvariablen <math>X</math> und einer anderen Zufallsvariablen <math>Y</math> voneinander abhängen. Das heißt, das Ergebnis von <math>X</math> hat einen Einfluss auf das Ergebnis von <math>Y</math> und umgekehrt.</p> <p>Formal: Zwei Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch abhängig, wenn für alle Ereignisse <math>A</math> und <math>B</math> gilt:</p> $P(A \cap B) \neq P(A) \cdot P(B)$ <p>oder äquivalent:</p> $P(A B) \neq P(A)$ <p>oder:</p> $P(B A) \neq P(B)$ <p>oder:</p> $f_{X,Y}(x,y) \neq f_X(x) \cdot f_Y(y)$ <p>oder:</p> $f_X(x) \neq \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy$ <p>oder:</p> $f_Y(y) \neq \int_{-\infty}^{\infty} f_{X,Y}(x,y) dx$	<p><b>Beispiel:</b> Zwei abhängige Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch abhängig. Das heißt, das Ergebnis von <math>X</math> hat einen Einfluss auf das Ergebnis von <math>Y</math> und umgekehrt.</p> <p>Formal: Zwei Zufallsvariablen <math>X</math> und <math>Y</math> sind stochastisch abhängig, wenn für alle Ereignisse <math>A</math> und <math>B</math> gilt:</p> $P(A \cap B) \neq P(A) \cdot P(B)$ <p>oder äquivalent:</p> $P(A B) \neq P(A)$ <p>oder:</p> $P(B A) \neq P(B)$ <p>oder:</p> $f_{X,Y}(x,y) \neq f_X(x) \cdot f_Y(y)$ <p>oder:</p> $f_X(x) \neq \int_{-\infty}^{\infty} f_{X,Y}(x,y) dy$ <p>oder:</p> $f_Y(y) \neq \int_{-\infty}^{\infty} f_{X,Y}(x,y) dx$

# Chat Algebra 2 Semester Extra Credit

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