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Probability Lecture 1 - Axioms of ProbabilityProbability Theory Durrett Solutions Manual

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Let X_1, X_2, X_3, X_4 be independent and take values 1 and -1 with probability $1/2$ each. Let $Y_1 = X_1 X_2, Y_2 = X_2 X_3, Y_3 = X_3 X_4$, and $Y_4 = X_4 X_1$. It is easy to see that $P(Y_i = 1) = P(Y_i = -1) = 1/2$. Since $Y_1 Y_2 Y_3 Y_4 = 1, P(Y_1 = Y_2 = Y_3 = 1, Y_4 = -1) = 0$ and the four random variables are not independent.

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