

(9) Given, $P(E_1) = p_1$ and $P(E_2) = p_2$.

$$(i) p_1 \cdot p_2 = P(E_1) \cdot P(E_2) = P(E_1 \cap E_2).$$

E_1 and E_2 occurring simultaneously.

$$(ii) (1-p_1)p_2 = (1-P(E_1)) \cdot P(E_2) \\ = P(\bar{E}_1) \cdot P(E_2) \\ = P(\bar{E}_1 \cap E_2)$$

E_1 does not occur and E_2 occurs.

$$(iii) 1 - (1-p_1)(1-p_2) \\ = 1 - P(\bar{E}_1) \cdot P(\bar{E}_2) \\ = 1 - P(\bar{E}_1 \cap \bar{E}_2) \\ = 1 - [1 - P(E_1 \cup E_2)] \\ = P(E_1 \cup E_2)$$

Either E_1 or E_2 occurs or both E_1 and E_2 occurs.

$$(iv) p_1 + p_2 - 2p_1p_2.$$

$$= P(E_1) + P(E_2) - 2P(E_1)P(E_2),$$

$$= P(E_1) + P(E_2) - 2P(E_1 \cap E_2).$$

$$= [P(E_1) + P(E_2) - P(E_1 \cap E_2)] - P(E_1 \cap E_2)$$

$$= P(E_1 \cup E_2) - P(E_1 \cap E_2)$$

Either E_1 or E_2 occurs, but not both