

A NOTE ON CORRELATION COEFFICIENT BETWEEN RANDOM EVENTS

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Abstract

Correlation coefficient is a well known measure of (linear) dependence between random variables. In his textbook published in 1980 L.T. Kubik introduced an analogue of such measure for random events A and B and studied its basic properties. We reveal that this measure reduces to the usual correlation coefficient between the indicator functions of A and B . In consequence the results by Kubik are obtained and strenghted directly. This is essential because the textbook is recommended by many universities in Poland.

Keywords: correlation coefficient between random events, correlation coefficient for random variables, synergy phenomenon.

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