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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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