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Chapter 3: Functions of Random Variables
Problem 2.6 Assume S is the sample space for a given experiment. Axiom 2.1: For an event A in S, P(A) = lim n → ∞ nA/n. Since nA ≥ 0, and n > 0, P(A) ≥ 0. Axiom 2.2: S is the sample space for the experiment. Since S must happen with each run of the experiment, nS = n. Hence P(S) = lim n → ∞ nS/n = 1. Axiom 2.3a: Suppose A ∩ B = ∅. For an experiment that is run n times, assume the event A ...

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