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Manual Solution: From (c), $\Pr n[1 n=1$

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 $\Pr\{B_n\} = \lim_{k \rightarrow \infty} \Pr\{A_n \cap \bigcap_{j=1}^{k-1} B_j\}$. From (b), however, $\Pr\{B_n\} = \Pr\{\bigcap_{j=1}^n B_j\} = \Pr\{A_n\}$. Combining the first equation with the limit in k of the second yields the desired result.

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the axioms of probability and containing a rich and fascinating set of results following from those axioms.

Stochastic Processes: Theory for Applications

Sheldon M. Ross is the author of Stochastic Processes, 2nd Edition, published by Wiley.

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