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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 , $P(A) = \lim_{n \rightarrow \infty} \frac{n_A}{n}$. Since $n_A \geq 0$, and $n > 0$, $P(A) \geq 0$.

Axiom 2.2: S is the sample space for the experiment. Since S must happen with each run of the experiment,

$n_S = n$. Hence $P(S) = \lim_{n \rightarrow \infty} \frac{n_S}{n} = 1$.

Axiom 2.3a: Suppose $A \cap B = \emptyset$. For an experiment that is run n times, assume the event A ...

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