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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) =  $\lim_{n \rightarrow \infty} nA/n$ . Since  $nA \geq 0$ , and  $n \geq 0$ , 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,  $nS = n$ . Hence P(S) =  $\lim_{n \rightarrow \infty} nS/n = 1$ . Axiom 2.3a: Suppose A  $\cap$  B =  $\emptyset$ . For an experiment that is run n times, assume the event A ...

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