

Homework 5, Sta 531 Fall 2008

Due 9/22

1. 2.7 (a)
2. 2.11 (b)
3. 2.14
4. Problem 2.3
5. Suppose A_i is a sequence of 'measurable' subsets of S . If $\sum_{i=1}^{\infty} P(A_i) < \infty$. Show that $P(\{A_i \text{ i.o.}\}) = 0$.

Notice $\{A_i \text{ i.o.}\}$ is defined as

$$\bigcap_{k=3}^{\infty} \bigcup_{i>k} A_i .$$