Homework 4, Sta 531 Fall 2008

Due 9/16

1. Problem 1.47 (b) (d) (e)
2. Problem 1.54 (b)
3. Problem 2.2 (b)
4. Problem 2.6 (b)
5. Suppose A_i is a sequence of 'measurable' subsets of S. If $\sum_{i=1}^{\infty} P(A_i) < \infty$ show that $P(\bigcup_{i>k} A_i) \to 0$ as $k \to \infty$. (hint: make use of Boole's inequality)