For i > m, $P[A_i] = P[\phi] = 0$, yielding the claim $P[\bigcup_{i=1}^{m} B_i] = \sum_{i=1}^{m} P[A_i] = \sum_{i=1}^{m} P[B_i]$.

Note that the fact that $P[\phi] = 0$ follows from Axioms 1 and 2. This problem is more challenging if you just use Axiom 3. We start by observing

$$P\left[\bigcup_{i=1}^{m} B_i\right] = \sum_{i=1}^{m-1} P\left[B_i\right] + \sum_{i=m}^{\infty} P\left[A_i\right].$$
 (2)

Now, we use Axiom 3 again on the countably infinite sequence $A_m, A_{m+1}, ...$ to write

$$\sum_{i=m}^{\infty} P[A_i] = P[A_m \cup A_{m+1} \cup \cdots] = P[B_m]. \quad (3)$$

Thus, we have used just Axiom 3 to prove Theorem 1.3:

$$P \left[\bigcup_{i=1}^{m} B_i \right] = \sum_{i=1}^{m} P \left[B_i \right].$$
 (4)

Problem 1.3.14 Solution

Each claim in Theorem 1.4 requires a proof from which we can check which axioms are used. However, the problem is somewhat hard because there may still be a simpler proof that uses fewer axioms. Still, the proof of each part will need Theorem 1.3 which we now prove.

For the mutually exclusive events $B_1, ..., B_m$, let $A_i = B_i$ for i = 1, ..., m and let $A_i = \phi$ for i > m. In that case, by Axiom 3,

$$P [B_1 \cup B_2 \cup \cdots \cup B_m] = P [A_1 \cup A_2 \cup \cdots]$$

$$= \sum_{i=1}^{m-1} P [A_i] + \sum_{i=m}^{\infty} P [A_i]$$

$$= \sum_{i=1}^{m-1} P [B_i] + \sum_{i=m}^{\infty} P [A_i].$$
(1)

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