

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

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

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

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

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

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

$$P[\cup_{i=1}^m B_i] = \sum_{i=1}^m P[B_i]. \quad (4)$$

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, \dots, B_m , let $A_i = B_i$ for $i = 1, \dots, m$ and let $A_i = \phi$ for $i > m$. In that case, by Axiom 3,

$$\begin{aligned} P[B_1 \cup B_2 \cup \dots \cup B_m] &= P[A_1 \cup A_2 \cup \dots] \\ &= \sum_{i=1}^{m-1} P[A_i] + \sum_{i=m}^{\infty} P[A_i] \\ &= \sum_{i=1}^{m-1} P[B_i] + \sum_{i=m}^{\infty} P[A_i]. \end{aligned} \quad (1)$$

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