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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  $S$ ,  $P(A) = \lim_{n \rightarrow \infty} \frac{n_A}{n}$ . Since  $n_A \geq 0$ , and  $n > 0$ ,  $P(A) \geq 0$ . Axiom 2.2:  $S$  is the sample space for the experiment. Since  $S$  must happen with each run of the experiment,  $n_S = n$ . Hence  $P(S) = \lim_{n \rightarrow \infty} \frac{n_S}{n} = 1$ . Axiom 2.3a: Suppose  $A \cap B = \emptyset$ . For an experiment that is run  $n$  times, assume the event  $A$  ...

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Probability, random processes, and estimation theory for engineers by Henry Stark, 1986, Prentice-Hall edition, in English

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