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$\Pr\{B_n\} = \Pr\left(\bigcap_{k=1}^n B_k\right) = \Pr\left(\bigcap_{k=1}^n A_k\right)$. Combining the first equation with the limit in k of the second yields the desired result.

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In particular, the manual An Introduction to R is a, Introduction to Stochastic Processes, 2nd Edition (Maple, Python, etc.), but I recommend R because this is what I will use when writing solutions to the problem sets. In the R computing main page you'll find instructions for downloading and installing R and general documentation.

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