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Manual Solution: From (c), $\Pr \{n \leq 1\} = 1 - \Pr \{n > 1\}$

$A_n = \sum_{k=1}^n \Pr \{B_k = n\} = \lim_{k \rightarrow \infty} \sum_{k=1}^n \Pr \{B_k = n\}$

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$\Pr\{B_n\}$. From (b), however, $X_k = \sum_{n=1}^k \Pr\{B_n\} = \Pr\left(\bigcup_{n=1}^k B_n\right) = \Pr\left(\bigcup_{n=1}^k A_n\right)$. 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

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downloading and installing R and general documentation.

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Solution: From (c), $\Pr \{ \bigcap_{n=1}^{\infty} A_n \} = \prod_{n=1}^{\infty} \Pr \{ A_n \} = \prod_{n=1}^{\infty} \Pr \{ B_n \} = \dots$

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