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 $X_1 + \dots + X_n$  represents  
the number of times  
that the event  $E$  occurs

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in the first trials, we may interpret Equation (2.25) as stating that, with probability 1, the limiting proportion of time that the event  $E$  occurs is just  $P(E)$ .

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Sheldon M. Ross. John

L. Weatherwax\*

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Introduction Chapter 1:

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Chapter 1: Exercises

Exercise 8

(Bonferroni's

inequality) From the

inclusion/exclusion

identity for two sets we

have  $P(E \cup F) =$

$P(E) + P(F) - P(EF)$ .

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