

$$1. P(A \cap B \cap C) = P(A \cap (B \cap C))$$

$$= P(A|B \cap C)P(B \cap C)$$

$$= P(A|B \cap C)P(B|C)P(C)$$

For $n \geq 2$

$$P\left(\bigcap_{k=1}^n A_k\right) = P(A_1) \prod_{k=2}^n P(A_k | \bigcap_{i=1}^{k-1} A_i)$$

Proof:

This is clearly true for base case $n=2$

Suppose true for fixed $n > 2$

$$\begin{aligned} P\left(\bigcap_{k=1}^{n+1} A_k\right) &= P(A_{n+1} | \bigcap_{k=1}^n A_k) P\left(\bigcap_{k=1}^n A_k\right) \\ &= P(A_{n+1} | \bigcap_{k=1}^n A_k) P(A_1) \prod_{k=2}^n P(A_k | \bigcap_{i=1}^{k-1} A_i) \\ &= P(A_1) \prod_{k=2}^{n+1} P(A_k | \bigcap_{i=1}^{k-1} A_i) \end{aligned}$$

Hence, true for $n+1$

Thus by induction true ~~to~~ $\forall n \geq 2$