

first we note that  $\{A_i^c\}_0^\infty$  are also independent since

$$P(A_i) = P(A_i \cap A_j) + P(A_i \cap A_j^c) = P(A_i)P(A_j) + P(A_i \cap A_j^c)$$

hence for all  $i \neq j$

$$P(A_i \cap A_j^c) = P(A_i)P(A_j^c)$$

and by that same argument we can see that

$$P(A_i^c \cap A_j^c) = P(A_i^c)P(A_j^c)$$

moreover,

$$\begin{aligned} P\left(\bigcap_{k=0}^{\infty} \bigcup_{i=k}^{\infty} A_i\right) &= \lim_{k \rightarrow \infty} P\left(\bigcup_{i=k}^{\infty} A_i\right) \\ &= \lim_{k \rightarrow \infty} 1 - P\left(\left(\bigcup_{i=k}^{\infty} A_i\right)^c\right) \\ &= \lim_{k \rightarrow \infty} 1 - P\left(\bigcap_{i=k}^{\infty} A_i^c\right) \\ &= \lim_{k \rightarrow \infty} 1 - \prod_{i=k}^{\infty} P(A_i^c) \end{aligned}$$