

(10)

Boole's Inequality :-

$$P\left(\bigcup_{i=1}^n E_i\right) \leq \sum_{i=1}^n P(E_i)$$

$$\therefore \sum_{i=1}^n P(E_i) = 1$$

$$\therefore P\left(\bigcup_{i=1}^n E_i\right) = P(E_1 \cup E_2 \cup E_3 \dots \cup E_n)$$

$$= 1 - P((E_1 \cup E_2 \cup E_3 \dots \cup E_n)^c)$$

$$= \sum_{i=1}^n P(E_i) - \underbrace{P((E_1 \cup E_2 \cup E_3 \dots \cup E_n)^c)}$$

↘ This has some value.

$$P\left(\bigcup_{i=1}^n E_i\right) \leq \sum_{i=1}^n P(E_i)$$

hence proved