

Countable additivity axiom

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Discrete but infinite sample space :

$$P(n) = \frac{1}{2^n} \quad n = 1, 2, \dots, \infty \quad \text{Sample Space} = \{1, 2, 3, \dots\}$$

$$\sum_{i=1}^{\infty} \frac{1}{2^n} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^{\infty}}$$

$$r = \frac{1}{2}, \quad a = \frac{1}{2}$$

$$\sum_{i=1}^{\infty} a_i = \frac{a}{1-r} = \frac{\frac{1}{2}}{1-\frac{1}{2}} = 1$$

$$P(\text{outcome is even}) = P(\{2, 4, 6, \dots\})$$

$$= P(\{2\} \cup \{4\} \cup \{6\} \cup \dots) = P(2) + P(4) + P(6) + \dots$$

$$= \frac{1}{2^2} + \frac{1}{2^4} + \frac{1}{2^6} + \dots = \frac{1}{4} + \frac{1}{4^2} + \frac{1}{4^3} + \dots$$

$$r = \frac{1}{4}, \quad a = \frac{1}{4}$$

$$\sum_{i=1}^{\infty} \frac{1}{4^n} = \frac{\frac{1}{4}}{1-\frac{1}{4}} = \frac{\frac{1}{4}}{\frac{3}{4}} = \frac{4}{12} = \frac{1}{3}$$

$$P(\text{outcome is even}) = \frac{1}{3}$$

But is this correct? We