

IMM - DTU

02405 Probability  
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ARA,BFN/ara,bfn

## **Solution for exercise 1.3.12 in Pitman <sup>1</sup>**

We first [recall](#)

For the third term on the right hand side of Equation (2) we introduce the events  $B_i = A_i \cap A_{n+1}$  such that this term can be expressed as