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Solution: From (c), \Pr
 $n \geq 1 \mid A_n = X_1$

$n \geq 1 \mid \Pr\{B_n\} = \lim_{k \rightarrow \infty} \Pr$

$X_k \geq 1 \mid \Pr\{B_n\}$. From

(b), however, $X_k \geq 1 \mid \Pr$

$\{B_n\} = \Pr(\bigcap_{k=1}^n B_k)$

$= \Pr(\bigcap_{k=1}^n A_k)$.

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equation with the limit
in k of the second
yields the desired
result.

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(Python, etc.), but I recommend R because this is what I will use when writing solutions to the problem sets. In the R computing main page you'll find instructions for downloading and installing R and general documentation.

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Solution: From (c), $P_n = \sum_{k=1}^n P_{n-k} P_k$
 $P_1 = P_0 = X_1$
 $P_n = \sum_{k=1}^{n-1} P_k P_{n-k} = \dots$

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