

# 《高等概率论》第三次作业

厦门大学 统计系 日期 19420100134204

1. Exercise 16 of subsection 2.6.

**证明** 根据条件 (a) 和 (b) 知,  $\forall A \in \mathcal{B}$ , 有

$$P(A) + P(A^c) = P(A \cup A^c) = P(\mathcal{S}) = 1$$

即  $P(A^c) = 1 - P(A)$ .

$\forall A_i \in \mathcal{B}$ ,  $A_i \cap A_j = \emptyset$ ,  $i \neq j$ . 记  $A = (\sum_{i=1}^{\infty} A_i)$ , 则  $\sum_{i=1}^{\infty} A_i = \Omega$ . 故根据条件 (c) 有:

$$\sum_{i=1}^{\infty} P(A_i) = 1$$

于是,

$$\sum_{i=1}^{\infty} P(A_i^c) = 1 - P(A) = 1 - P(\sum_{i=1}^{\infty} A_i) = 1 - [1 - P(\sum_{i=1}^{\infty} A_i)] = P(\sum_{i=1}^{\infty} A_i)$$

故  $P$  满足  $\sigma$ -可加性, 因此是一个概率测度.

2. Exercise 23 of subsection 2.6.

**证明** (a) 记  $A = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1\}$ ,  $B = \{\omega \in \mathcal{R}^d : x_2 \leq \omega_2\}$ , 则  $A \in \mathcal{R}$ , 且

$$A^c = \{\omega \in \mathcal{R}^d\} = \bigcap_{i=1}^{\infty} A_i, \quad A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots$$

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots, \quad \dots, \quad A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots$$

于是

$$A \cap B = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1, x_2 \leq \omega_2\} = \bigcap_{i=1}^{\infty} A_i \cap \bigcap_{j=1}^{\infty} B_j = \bigcap_{i=1}^{\infty} A_i \cap \bigcup_{j=1}^{\infty} B_j = \bigcap_{i=1}^{\infty} A_i \cap \left( \bigcup_{j=1}^{\infty} B_j \right)$$

$$= \bigcap_{i=1}^{\infty} A_i \cap \left( \bigcap_{i=1}^{\infty} A_i \cap \bigcup_{j=1}^{\infty} B_j \right) = \bigcap_{i=1}^{\infty} A_i \cap \left( \bigcup_{j=1}^{\infty} A_i \cap B_j \right)$$

$$= \bigcap_{i=1}^{\infty} A_i \cap \left( (A_1 \cap B_1) \cup (A_1 \cap B_2) \cup \dots \cup (A_i \cap B_i) \cup \dots \right)$$

$$= (A_1 \cap B_1) \cup (A_1 \cap B_2) \cup \dots \cup (A_i \cap B_i) \cup \dots \cup (A_i \cap B_i) \cup \dots \cup (A_i \cap B_i) \cup \dots$$

(b) 显然  $\forall \omega \in \mathcal{R}^d$ ,  $(-\infty, \omega] \in \mathcal{B}(\mathcal{R}^d) = \sigma\left\{[a, b] : -\infty < a \leq b < \infty, b \in \mathcal{R}^d\right\}$ . 因此

$$\sigma((-\infty, \omega], \omega \in \mathcal{R}^d) \subset \mathcal{B}(\mathcal{R}^d)$$

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