《高等概率论》 第三次作业

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1. Exercise 16 of subsection 2.6

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

$$Q(A) + Q(A^c) = Q(A \cup A^c) = Q(\Omega) = 1$$

即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathscr{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_n = (\sum_{i=1}^{n} A_i)^c$，则 $\sum_{i=1}^{\infty} A_i = \Omega$，故根据条件 (c) 有：

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

于是，

$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_n) = 1 - Q((\sum_{i=1}^{n} A_i)^c) = 1 - \left[1 - Q(\sum_{i=1}^{n} A_i)\right] = Q(\sum_{i=1}^{n} A_i)$$

故 Q 满足 σ-可加性，因此是一个概率测度。

2. Exercise 23 of subsection 2.6

证明 (a) 记 $A_i = \{x \in \mathscr{R}^n : x_i \leq a_i\}$，$B_i = \{x \in \mathscr{R}^n : x_i \leq b_i\}$，则 $A_i \subset B_i$，且，

$$(-\infty, b] = \bigcap_{i=1}^{n} B_i, \quad (-\infty, (a_1, b_2, \cdots, b_n)] = A_1 B_2 \cdots B_n,$$

$$(-\infty, (b_1, a_2, \cdots, b_n)] = B_1 A_2 \cdots B_n, \quad \cdots, \quad (-\infty, (b_1, b_2, \cdots, a_n)] = B_1 B_2 \cdots A_n$$

于是

$$I_x = (a, b] = \bigcap_{i=1}^{n} B_i \cap A_i^c = \bigcap_{i=1}^{n} B_i \cap (\bigcap_{i=1}^{n} A_i)^c = \bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c)$$

$$= \bigcap_{i=1}^{n} B_i \cap [\bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c)] = \bigcap_{i=1}^{n} B_i \cap \{\bigcup_{i=1}^{n} [A_i^c \cap \bigcap_{j=1}^{n} B_j]\}$$

$$= \bigcap_{i=1}^{n} B_i \cap [(A_1 B_2 \cdots B_n) \cup (B_1 A_2 \cdots B_n) \cup \cdots \cup (B_1 B_2 \cdots A_n)]$$

$$= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \cdots, b_n)] \cup (-\infty, (b_1, a_2, \cdots, b_n)] \cup \cdots \cup (-\infty, (b_1, b_2, \cdots, a_n)]\}$$

(b) 显然 $\forall x \in \mathscr{R}^n$，$(-\infty, x] \in \mathscr{B}(\mathscr{R}^n) \Rightarrow \sigma\{[a, b] : -\infty \leq a \leq b < \infty, b \in \mathscr{R}^n\}$，因此，

$$\sigma\{(-\infty, x] : x \in \mathscr{R}^n\} \subset \mathscr{B}(\mathscr{R}^n)$$

Solution Probability Path Resnick

David Halliday,Robert Resnick,Jearl Walker

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A Probability Path Sidney Resnick,2019-06-12 Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake Instead A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics applied probability biology operations research mathematical finance and engineering **A Probability Path** Sidney I. Resnick,2013-11-14 Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake Instead A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics applied probability biology operations research mathematical finance and engineering A one semester course is laid out in an efficient and readable manner covering the core material The first three chapters provide a functioning knowledge of measure theory Chapter 4 discusses independence with expectation and integration covered in Chapter 5 followed by topics on different modes of convergence laws of large numbers with applications to statistics quantile and distribution function estimation and applied probability Two subsequent chapters offer a careful treatment of convergence in distribution and the central limit theorem The final chapter treats conditional expectation and martingales closing with a discussion of two fundamental theorems of mathematical finance Like Adventures in Stochastic Processes Resnick s related and very successful textbook A Probability Path is rich in appropriate examples illustrations and problems and is suitable for classroom use or self study The present uncorrected softcover reprint is designed to make this classic textbook available to a wider audience This book is different from the classical textbooks on probability theory in that it treats the measure theoretic background not as a prerequisite but as an integral part of probability theory The result is that the reader gets a thorough and well structured framework needed to understand the deeper concepts of current day advanced probability as it is used in statistics engineering biology and finance The pace of the book is quick and disciplined Yet there are ample examples sprinkled over the entire book and each chapter finishes with a wealthy section of inspiring problems Publications of the International Statistical Institute This textbook offers material for a one semester course in probability addressed to students whose primary focus is not necessarily mathematics Each chapter is completed by an exercises section Carefully selected examples enlighten the reader in many situations The book is an excellent introduction to probability and its applications Revue Roumaine de Math matiques Pures et Appliqu es *The Potential Distribution Theorem and Models of Molecular Solutions* Tom L. Beck,Michael E. Paulaitis,Lawrence R. Pratt,2006-08-31 An understanding of statistical thermodynamic molecular theory is fundamental to the appreciation of molecular solutions This

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