

《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,

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

故 P 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 $A = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1\}$, $B = \{\omega \in \mathcal{R}^d : x_2 \leq \omega_2\}$, 则 $A \in \mathcal{R}$, $B \in \mathcal{R}$.

$$A \cap B = \prod_{i=1}^2 A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n,$$

$$A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n, \quad \dots, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n$$

于是

$$P_1(A \cap B) = \prod_{i=1}^2 P_1(A_i) = P_1(A) P_1(B) = \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \dots \cup \left(\prod_{i=1}^2 P_1(A_i) \right)$$

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

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

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basic elements used to build circuits and find out what happens when elements are connected together into a circuit

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jun 29 2022 alternating current circuits or ac circuits are simply circuits powered by an alternating source either current or voltage an alternating voltage or current is one in which the amount of either the voltage or the current alters about a distinct mean value and reverses direction periodically in an ac circuit the source voltage and current

sine of time video ac circuit analysis khan academy - May 16 2022

ω represents the frequency of a sine wave when we write it this way $\sin \omega t$ if $\omega = 1$ the sin completes one cycle in 2π seconds if $\omega = 2\pi$ the sin completes one cycle sooner every 1 second for $f = 1$ if $\omega = 2\pi f$ the sin completes one cycle even faster every $1/f$ seconds or equivalently sin completes f cycles in 1 second

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ac circuit analysis notes provide a comprehensive overview of alternating current theory covering topics such as impedance reactance ac power calculation phasor diagrams resonance in ac circuits complex numbers in ac circuits ac circuit equations and ac circuit components