

# 《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

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\}, \quad (-\infty, b] = \bigcap_{k=1}^{\infty} B_k, \quad (-\infty, (a, b_1, b_2, \dots, b_n)] = A_1 B_2 \dots B_n,$$

$$(-\infty, (b_1, a_2, b_3, \dots, b_n)] = B_1 A_2 \dots B_n, \quad \dots, \quad (-\infty, (a_1, b_2, a_3, \dots, a_n)] = A_1 B_2 \dots A_n$$

于是

$$A_1 \cap A_2 = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1 \text{ 且 } x_2 \leq \omega_2\} = \bigcap_{k=1}^{\infty} (A_1 \cap B_k) = \bigcap_{k=1}^{\infty} (A_1 \cap \bigcup_{j=1}^{\infty} B_j) = \bigcap_{k=1}^{\infty} (A_1 \cap B_k)$$

$$= \bigcap_{k=1}^{\infty} (A_1 \cap (A_2 \cap B_k) \cup (A_2^c \cap B_k)) = \bigcap_{k=1}^{\infty} (A_1 \cap (A_2 \cap B_k))$$

$$= \bigcap_{k=1}^{\infty} (A_1 \cap (A_2 \cap B_k) \cup (A_2^c \cap B_k)) = \bigcap_{k=1}^{\infty} (A_1 \cap B_k)$$

$$= (-\infty, b] \cap ((-\infty, (a_1, b_2, \dots, b_n)] \cup (-\infty, (a_1, b_2, \dots, b_n)] \cup \dots \cup (-\infty, (a_1, b_2, \dots, a_n)])$$

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

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

# Solution Probability Path Resnick

**Emilie Sanchez**



### **Solution Probability Path Resnick:**

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**

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**Advances in Engineering Structures, Mechanics & Construction** M. Pandey,Wei-Chau Xie,Lei Xu,2007-02-10 This book presents the proceedings of an International Conference on Advances in Engineering Structures Mechanics Construction held in Waterloo Ontario Canada May 14 17 2006 The contents include contains the texts of all three plenary presentations and all seventy three technical papers by more than 153 authors presenting the latest advances in engineering structures mechanics and construction research and practice

**Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators** Tailen Hsing,Randall Eubank,2015-03-16

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**Free Energy Calculations** Christophe Chipot, Andrew Pohorille, 2007-01-08 Free energy constitutes the most important thermodynamic quantity to understand how chemical species recognize each other associate or react Examples of problems in which knowledge of the underlying free energy behaviour is required include conformational equilibria and molecular association partitioning between immiscible liquids receptor drug interaction protein protein and protein DNA association and protein stability This volume sets out to present a coherent and comprehensive account of the concepts that underlie different approaches devised for the determination of free energies The reader will gain the necessary insight into the theoretical and computational foundations of the subject and will be presented with relevant applications from molecular level modelling and simulations of chemical and biological systems Both formally accurate and approximate methods are covered using both classical and quantum mechanical descriptions A central theme of the book is that the wide variety of free energy calculation techniques available today can be understood as different implementations of a few basic principles The book is aimed at a broad readership of graduate students and researchers having a background in chemistry physics engineering and physical biology

Variational Multiscale Method for Stochastic Thermal and Fluid Flow Problems Badrinarayanan Velamuri Asokan, 2006 Journal of Engineering Mechanics, 2006 **Forthcoming Books** Rose Arny, 1998-06 **Advances in Applied Probability**, 2007 **Guide to Reprints**, 2009 **Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen**, 1996 **American Book Publishing Record Cumulative 1998** R R Bowker Publishing, 1999-03 Journal of Applied Probability, 1999 **Fundamentals of Physics, Chapters 1 - 21** David

Halliday, Robert Resnick, Jearl Walker, 2000-05-02 This is a supplement to the text Fundamentals of Physics 6th Ed This supplement contains additional sample problems checkpoint style questions organizing questions discussion questions and new exercises and problems **Fundamentals of Physics, A Student's Companion E-Book to Accompany Fundamentals of Physics, Enhanced Problems Version** David Halliday, Robert Resnick, Jearl Walker, 2003 A text for calculus based physics courses introducing fundamental physics concepts and featuring exercises designed to help students apply conceptual understanding to quantitative problem solving with chapter puzzlers checkpoints and reviews and summaries **Basic Properties and Prediction of Max-ARMA Processes** Richard A. Davis, Sidney I. Resnick, 1990



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