

# 《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

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

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,

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

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  $A \in \mathcal{R}$ ,  $B \in \mathcal{R}$ .

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

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

于是

$$P_1(A \cap B) = \int_{A \cap B} dP_1 = \int_{\prod_{i=1}^d A_i} dP_1 = \int_{\prod_{i=1}^d A_i} \prod_{i=1}^d dP_i = \left( \int_{A_1} dP_1 \right) \left( \int_{A_2} dP_2 \right) = \left( \int_{A_1} dP_1 \right) \left( \int_{A_2} dP_2 \right)$$

$$= \left( \int_{A_1} dP_1 \right) \left[ \left( \int_{A_2} dP_2 \right) \cap \left( \int_{A_2^c} dP_2 \right) \right] = \left( \int_{A_1} dP_1 \right) \left[ \int_{A_2 \cap A_1} dP_2 + \int_{A_2^c \cap A_1} dP_2 \right]$$

$$= \left( \int_{A_1} dP_1 \right) \left[ \int_{A_2 \cap A_1} dP_2 + \int_{A_2 \cap A_1^c} dP_2 + \int_{A_2^c \cap A_1} dP_2 + \int_{A_2^c \cap A_1^c} dP_2 \right]$$

$$= \int_{A \cap B} dP_1 + \int_{A \cap B^c} dP_1 + \int_{A^c \cap B} dP_1 + \int_{A^c \cap B^c} dP_1 = \int_{A \cap B} dP_1 + \int_{A \cap B^c} dP_1 + \int_{A^c \cap B} dP_1 + \int_{A^c \cap B^c} dP_1$$

(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,

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

# A Probability Path Solution

**David Kirk**



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## **Table of Contents A Probability Path Solution**

1. Understanding the eBook A Probability Path Solution
  - The Rise of Digital Reading A Probability Path Solution
  - Advantages of eBooks Over Traditional Books
2. Identifying A Probability Path Solution
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an A Probability Path Solution
  - User-Friendly Interface
4. Exploring eBook Recommendations from A Probability Path Solution
  - Personalized Recommendations

- A Probability Path Solution User Reviews and Ratings
- A Probability Path Solution and Bestseller Lists
- 5. Accessing A Probability Path Solution Free and Paid eBooks
  - A Probability Path Solution Public Domain eBooks
  - A Probability Path Solution eBook Subscription Services
  - A Probability Path Solution Budget-Friendly Options
- 6. Navigating A Probability Path Solution eBook Formats
  - ePub, PDF, MOBI, and More
  - A Probability Path Solution Compatibility with Devices
  - A Probability Path Solution Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of A Probability Path Solution
  - Highlighting and Note-Taking A Probability Path Solution
  - Interactive Elements A Probability Path Solution
- 8. Staying Engaged with A Probability Path Solution
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers A Probability Path Solution
- 9. Balancing eBooks and Physical Books A Probability Path Solution
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection A Probability Path Solution
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine A Probability Path Solution
  - Setting Reading Goals A Probability Path Solution
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of A Probability Path Solution
  - Fact-Checking eBook Content of A Probability Path Solution

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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