《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

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

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 $A_i = \{x \in \mathfrak{R}^p : x_i \leq a_i\}$，$B_i = \{x \in \mathfrak{R}^p : x_i \leq b_i\}$，则 $A_i \subset B_i$，且，

$$(-\infty, b] = \bigcap_{i=1}^{p} B_i, \quad (-\infty, (a_1, b_2, \cdots, b_p)] = A_1 B_2 \cdots B_p,$$

$$(-\infty, (b_1, a_2, \cdots, b_p)] = B_1 A_2 \cdots B_p, \quad \cdots, \quad (-\infty, (b_1, b_2, \cdots, a_p)] = B_1 B_2 \cdots A_p$$

于是

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

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

$$= \bigcap_{i=1}^{p} B_i \cap [A_1 B_2 \cdots B_p \cup B_1 A_2 \cdots B_p \cup \cdots \cup B_1 B_2 \cdots A_p]^c$$

$$= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \cdots, b_p)] \cup (-\infty, (b_1, a_2, \cdots, b_p)] \cup \cdots \cup (-\infty, (b_1, b_2, \cdots, a_p)]\}^c$$

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

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

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Sidney I. Resnick

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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

Brazilian Journal of Probability and Statistics ,2005

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