

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

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

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

于是

$$P_1(A \cap B) = \prod_{i=1}^d P(A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i)$$

$$= P(\prod_{i=1}^d A_i) \cap (\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) \cap (\prod_{i=1}^d A_i)$$

$$= P(\prod_{i=1}^d A_i) \cap (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n)$$

$$= P(A \cap B) \cap (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup \dots \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n)$$

(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,

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

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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 **Brazilian Journal of Probability and Statistics**, 2005

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