《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，$\forall A \in \mathcal{B}$，有

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

即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathcal{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_0 = (\sum_{i=1}^{\infty} A_i)^c$，则 $\sum_{i=0}^{\infty} A_i = \Omega$，故根据条件 (c) 有：

$$\sum_{i=0}^{\infty} Q(A_i) = 1$$

于是：

$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_0) = 1 - Q((\sum_{i=1}^{\infty} A_i)^c) = 1 - \left[1 - Q(\sum_{i=1}^{\infty} A_i)\right] = Q(\sum_{i=1}^{\infty} A_i)$$

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

$$(-\infty, b] = \bigcap_{i=1}^{n} B_i, \quad (-\infty, (a_1, b_2, \dots, b_n)] = A_1 B_2 \dots B_n,$$

$$(-\infty, (a_1, a_2, \dots, a_n)] = A_1 A_2 \dots A_n, \quad \dots, \quad (-\infty, (a_1, a_2, \dots, a_{n-1}, b_n)] = A_1 A_2 \dots A_{n-1} B_n$$

于是

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

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

$$= \bigcap_{i=1}^{n} B_i \cap [(A_1 B_2 \dots B_n) \cup (B_1 A_2 \dots B_n) \cup \dots \cup (B_1 B_2 \dots A_n)]$$

$$= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \dots, b_n)] \cup (-\infty, (b_1, a_2, \dots, b_n)] \cup \dots \cup (-\infty, (b_1, b_2, \dots, a_n)]\}$$

(b) 显然 $\forall x \in \mathbb{R}^n$，$(-\infty, x] \in \mathcal{B}(\mathbb{R}^n)$，$I_n = \bigcap [a, b] \quad -\infty \leq a \leq b < \infty, b \in \mathbb{R}^n$。因此

$$\sigma((-\infty, x], x \in \mathbb{R}^n) \subset \mathcal{B}(\mathbb{R}^n)$$

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