

《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,

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

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

$$A \cap B = \prod_{i=1}^2 A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n,$$

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

于是

$$P_1(A \cap B) = \prod_{i=1}^2 P_1(A_i) = P_1(A) \prod_{i=1}^2 P_1(A_i) = \left(\prod_{i=1}^2 P_1(A_i)\right) \prod_{i=1}^2 P_1(A_i) = \left(\prod_{i=1}^2 P_1(A_i)\right) \left(\prod_{i=1}^2 P_1(A_i)\right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i)\right) \left[\left(\prod_{i=1}^2 P_1(A_i)\right) \cap \left(\prod_{i=1}^2 A_i\right)\right] = \left(\prod_{i=1}^2 P_1(A_i)\right) \left\{\prod_{i=1}^2 [P_1(A_i) \cap A_i]\right\}$$

$$= \left(\prod_{i=1}^2 P_1(A_i)\right) \left\{[P_1(A_1) \cap A_1] \cap [P_1(A_2) \cap A_2] \cap \dots \cap [P_1(A_n) \cap A_n]\right\}$$

$$= P_1(A \cap B) \cap \left\{[P_1(A_1) \cap A_1] \cap [P_1(A_2) \cap A_2] \cap \dots \cap [P_1(A_n) \cap A_n]\right\} \cup \dots \cup \left\{[P_1(A_1) \cap A_1] \cap [P_1(A_2) \cap A_2] \cap \dots \cap [P_1(A_n) \cap A_n]\right\}$$

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

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

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