

# 《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

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

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  $A \in \mathcal{R}$ , 且

$$A = \cap_{k=1}^{\infty} A_k, \quad A = \cap_{k=1}^{\infty} \{x_1 \leq \omega_1, \omega_2 \leq k\} = A_1 \cap A_2 \cap \dots$$

$$A^c = \cup_{k=1}^{\infty} \{x_1 > \omega_1, \omega_2 \leq k\} = A_1^c \cup A_2^c \cup \dots$$

于是

$$P_x(A \cap B) = \lim_{n \rightarrow \infty} P_x(A \cap B \cap \{x_2 \leq n\}) = \lim_{n \rightarrow \infty} P_x(A \cap \{x_2 \leq n\})$$

$$= \lim_{n \rightarrow \infty} P_x(A) \cdot P_x(\{x_2 \leq n\}) = \lim_{n \rightarrow \infty} P_x(A) \cdot \{P_x(x_2 \leq n)\}$$

$$= \lim_{n \rightarrow \infty} P_x(A) \cdot [P_x(x_2 \leq n) \cup \{x_2 > n\}] = \lim_{n \rightarrow \infty} P_x(A) \cdot [P_x(x_2 \leq n) + P_x(x_2 > n)]$$

$$= P_x(A) \cdot [P_x(x_2 \leq n) \cup \{x_2 > n\}] = P_x(A) \cdot [P_x(x_2 \leq n) + P_x(x_2 > n)]$$

(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

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

# Solution Probability Path Resnick

**David Halliday, Robert Resnick, Jearl Walker**

**Solution Probability Path Resnick:**

## **Solution Probability Path Resnick** Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Solution Probability Path Resnick**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

<https://matrix.jamesarcher.co/public/uploaded-files/default.aspx/language%20learning%20manual%20ebook.pdf>

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

1. Understanding the eBook Solution Probability Path Resnick
  - The Rise of Digital Reading Solution Probability Path Resnick
  - Advantages of eBooks Over Traditional Books
2. Identifying Solution Probability Path Resnick
  - 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 a Solution Probability Path Resnick
  - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Probability Path Resnick
  - Personalized Recommendations
  - Solution Probability Path Resnick User Reviews and Ratings
  - Solution Probability Path Resnick and Bestseller Lists

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