

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

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

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

于是

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

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

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

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

(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,

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

Solution Probability Path Resnick

Brendan G. Carr



Solution Probability Path Resnick:

Whispering the Strategies of Language: An Emotional Journey through **Solution Probability Path Resnick**

In a digitally-driven earth wherever screens reign great and instant conversation drowns out the subtleties of language, the profound secrets and mental nuances concealed within phrases frequently move unheard. Yet, nestled within the pages of **Solution Probability Path Resnick** a captivating fictional value pulsating with organic thoughts, lies an exceptional quest waiting to be undertaken. Composed by an experienced wordsmith, this charming opus attracts readers on an introspective trip, delicately unraveling the veiled truths and profound impact resonating within the very fabric of each and every word. Within the mental depths of this poignant evaluation, we can embark upon a heartfelt exploration of the book's primary themes, dissect their captivating publishing model, and yield to the strong resonance it evokes heavy within the recesses of readers' hearts.

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web jan 19 2023 dampak tsunami aceh 2004 warga melintas di samping kubah masjid yang terdampar akibat hanyut terbawa gelombang tsunami 26 desember 2004 di desa guruh aceh besar aceh Kamis 23 12 2021 antara foto irwansyah putra wsj tsunami aceh 2004 berdampak pada banyak sektor hingga korban jiwa di beberapa

tiga contoh peristiwa yang dapat mempengaruhi keseimbangan - Jun 28 2022

web tsunami adalah gelombang air raksasa yang terjadi akibat gempa bumi letusan gunung berapi atau longsor bawah laut tsunami dapat menyebabkan dampak negatif bagi keseimbangan ekosistem seperti

tips pencegahan dampak tsunami kemkes go id - Feb 22 2022

web dec 15 2021 dalam penerapannya proses persiapan yang dilakukan merupakan satu satunya cara yang harus dilakukan untuk mencegah dampak tsunami yang lebih besar lagi berikut ini merupakan beberapa tips tindakan pencegahan agar terhindar dari dampak tsunami cari info jalur evakuasi dan tempat aman