

# 《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  $\sigma$ -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

$$A^c = \{\omega \in \mathcal{R}^d\} = \prod_{i=1}^d \mathcal{R}_i, \quad (-\infty, b] = \prod_{i=1}^d \mathcal{R}_i, \quad (-\infty, a_1, b_2, \dots, b_d] = A_1 B_2 \dots B_d,$$

$$(-\infty, b] \cap (-\infty, a_1, b_2, \dots, b_d] = A_1 B_2 \dots B_d, \quad \dots, \quad (-\infty, a_1, b_2, \dots, a_d] = A_1 B_2 \dots A_d$$

于是

$$A_1 \cap (-\infty, b] = \prod_{i=1}^d A_i \cap \prod_{i=1}^d \mathcal{R}_i = \prod_{i=1}^d A_i \cap \prod_{i=1}^d A_i^c = \prod_{i=1}^d A_i \cap \prod_{i=1}^d A_i = \prod_{i=1}^d A_i$$

$$= \prod_{i=1}^d A_i \cap \left[ \prod_{i=1}^d A_i \cap \prod_{i=1}^d A_i^c \right] = \prod_{i=1}^d A_i \cap \left[ \prod_{i=1}^d A_i \cap \prod_{i=1}^d \mathcal{R}_i \right]$$

$$= \prod_{i=1}^d A_i \cap \left[ (A_1 B_2 \dots B_d) \cup (A_1^c B_2 \dots B_d) \cup \dots \cup (A_1 B_2 \dots A_d) \right]$$

$$= (-\infty, b] \cap \left[ (-\infty, a_1, b_2, \dots, b_d) \cup (-\infty, a_1, b_2, \dots, b_d] \cup \dots \cup (-\infty, a_1, b_2, \dots, a_d) \right]$$

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

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

# Solution Probability Path Resnick

**Thomas Griffiths**



### **Solution Probability Path Resnick:**

**A Probability Path** Sidney I. Resnick, 2013-11-14 Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake Instead A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics applied probability biology operations research mathematical finance and engineering A one semester course is laid out in an efficient and readable manner covering the core material The first three chapters provide a functioning knowledge of measure theory Chapter 4 discusses independence with expectation and integration covered in Chapter 5 followed by topics on different modes of convergence laws of large numbers with applications to statistics quantile and distribution function estimation and applied probability Two subsequent chapters offer a careful treatment of convergence in distribution and the central limit theorem The final chapter treats conditional expectation and martingales closing with a discussion of two fundamental theorems of mathematical finance Like Adventures in Stochastic Processes Resnick's related and very successful textbook A Probability Path is rich in appropriate examples illustrations and problems and is suitable for classroom use or self study The present uncorrected softcover reprint is designed to make this classic textbook available to a wider audience This book is different from the classical textbooks on probability theory in that it treats the measure theoretic background not as a prerequisite but as an integral part of probability theory The result is that the reader gets a thorough and well structured framework needed to understand the deeper concepts of current day advanced probability as it is used in statistics engineering biology and finance The pace of the book is quick and disciplined Yet there are ample examples sprinkled over the entire book and each chapter finishes with a wealthy section of inspiring problems Publications of the International Statistical Institute This textbook offers material for a one semester course in probability addressed to students whose primary focus is not necessarily mathematics Each chapter is completed by an exercises section Carefully selected examples enlighten the reader in many situations The book is an excellent introduction to probability and its applications *Revue Roumaine de Mathématiques Pures et Appliquées* *The Potential Distribution Theorem and Models of Molecular Solutions* Tom L. Beck, Michael E. Paulaitis, Lawrence R. Pratt, 2006-08-31 An understanding of statistical thermodynamic molecular theory is fundamental to the appreciation of molecular solutions This complex subject has been simplified by the authors with down to earth presentations of molecular theory Using the potential distribution theorem PDT as the basis the text provides a discussion of practical theories in conjunction with simulation results The authors discuss the field in a concise and simple manner illustrating the text with useful models of solution thermodynamics and numerous exercises Modern quasi chemical theories that permit statistical thermodynamic properties to be studied on the basis of electronic structure calculations are given extended development as is the testing of those

theoretical results with ab initio molecular dynamics simulations The book is intended for students taking up research problems of molecular science in chemistry chemical engineering biochemistry pharmaceutical chemistry nanotechnology and biotechnology

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Numerical Methods for Extreme Responses of Dynamical Systems Mircea D. Grigoriu,2025-01-22 This book constructs input finite dimensional FD models that are amendable for numerical calculations and provides accurate representations for responses of dynamical systems to these inputs i e numerical solutions of stochastic equations It establishes conditions under which numerical solutions of these equations deliver accurate estimates of extreme responses of dynamical systems that are needed to for example predict extreme weather events and design reliable aircrafts It is intended to serve a broad audience including graduate students researchers engineers scientists and applied mathematicians interested in the formulation and solutions of complex stochastic problems

**Advances in Engineering Structures, Mechanics & Construction** M. Pandey,Wei-Chau Xie,Lei Xu,2007-02-10 This book presents the proceedings of an International Conference on Advances in Engineering Structures Mechanics Construction held in Waterloo Ontario Canada May 14 17 2006 The contents include contains the texts of all three plenary presentations and all seventy three technical papers by more than 153 authors presenting the latest advances in engineering structures mechanics and construction research and practice

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**Journal of Applied Probability** ,1999 *Fundamentals of Physics, Chapters 1 - 21* David Halliday,Robert Resnick,Jearl Walker,2000-05-02 This is a supplement to the text Fundamentals of Physics 6th Ed This supplement contains additional sample problems checkpoint style questions organizing questions discussion questions and new exercises and problems

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