

《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,

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

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

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

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

于是

$$A_1 \cap B_1 = \prod_{i=1}^d A_i \cap \prod_{i=1}^d B_i = \prod_{i=1}^d A_i \cap \prod_{i=1}^d B_i$$

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

$$= \prod_{i=1}^d A_i \cap \left[\left(A_1 \cap B_1 \right) \cup \left(A_1 \cap B_2 \right) \cup \dots \cup \left(A_1 \cap B_n \right) \cup \dots \right]$$

$$= \left(A_1 \cap B_1 \right) \cap \left[\left(A_1 \cap B_1 \right) \cup \left(A_1 \cap B_2 \right) \cup \dots \cup \left(A_1 \cap B_n \right) \cup \dots \right]$$

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

$$\sigma \left(\left\{ \left[a, b \right] : \omega \in \mathcal{R}^d \right\} \right) \subset \mathcal{B}(\mathcal{R}^d)$$

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Table of Contents A Probability Path Solution

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

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