

# 《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

$$P(A) + P(A^c) = P(A \cup A^c) = P(\mathcal{S}) = 1$$

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  $\sigma$ -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

$$P_1(A \cap B) = \lim_{n \rightarrow \infty} P_n(A \cap B) = \lim_{n \rightarrow \infty} P_n(A) \lim_{n \rightarrow \infty} P_n(B) = \lim_{n \rightarrow \infty} P_n(A) \lim_{n \rightarrow \infty} P_n(B)$$

$$= \lim_{n \rightarrow \infty} P_n(A) [\lim_{n \rightarrow \infty} P_n(A) \cap \lim_{n \rightarrow \infty} P_n(B)] = \lim_{n \rightarrow \infty} P_n(A) \lim_{n \rightarrow \infty} [P_n(A) \cap P_n(B)]$$

$$= \lim_{n \rightarrow \infty} P_n(A) [(A_1 \cap A_2 \cap \dots) \cap (A_1 \cup A_2 \cup \dots)] = \lim_{n \rightarrow \infty} P_n(A) (A_1 \cap A_2 \cap \dots)$$

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

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

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

# Solution Probability Path Resnick

**Julia Schneider**



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