《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，$\forall A \in \mathscr{B}$，有

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

即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathscr{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_n = (\sum_{i=1}^{n} A_i)^c$，则 $\sum_{i=1}^{\infty} A_i = \Omega$，故根据条件 (c) 有：

$$\sum_{i=1}^{\infty} Q(A_i) = 1$$

于是：

$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_n) = 1 - Q((\sum_{i=1}^{n} A_i)^c) = 1 - \left[1 - Q(\sum_{i=1}^{n} A_i)\right] = Q(\sum_{i=1}^{n} A_i)$$

故 Q 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 $A_i = \{x \in \mathbb{R}^n : x_i \leq a_i\}$，$B_i = \{x \in \mathbb{R}^n : x_i \leq b_i\}$，则 $A_i \subset B_i$，且：

$$(-\infty, b] = \bigcap_{i=1}^{n} B_i, \quad (-\infty, (a_1, b_2, \cdots, b_n)] = A_1 B_2 \cdots B_n,$$

$$(-\infty, (b_1, a_2, \cdots, a_n)] = B_1 A_2 \cdots A_n, \quad \cdots, \quad (-\infty, (b_1, b_2, \cdots, a_n)] = B_1 B_2 \cdots A_n$$

于是

$$I_a = (a, b] = \bigcap_{i=1}^{n} B_i \cap A_i^c = \bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c) = \bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c)$$

$$= \bigcap_{i=1}^{n} B_i \cap [\bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c)] = \bigcap_{i=1}^{n} B_i \cap \{\bigcup_{i=1}^{n} [A_i^c \cap \bigcap_{i=1}^{n} B_i]\}$$

$$= \bigcap_{i=1}^{n} B_i \cap [(A_1 B_2 \cdots B_n) \cup (B_1 A_2 \cdots B_n) \cup \cdots \cup (B_1 B_2 \cdots A_n)]$$

$$= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \cdots, b_n)] \cup (-\infty, (b_1, a_2, \cdots, b_n)] \cup \cdots \cup (-\infty, (b_1, b_2, \cdots, a_n)]\}$$

(b) 显然 $\forall x \in \mathbb{R}^n$，$(-\infty, x] \in \mathscr{B}(\mathbb{R}^n)$，$I_a = [a, b] \Rightarrow a \leq b < \infty$，$a, b \in \mathbb{R}^n$。因此，

$$\sigma\{(-\infty, x] : x \in \mathbb{R}^n\} \subset \mathscr{B}(\mathbb{R}^n)$$

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