

《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 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

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

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

$$= P(\prod_{i=1}^d A_i) \cap (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n)$$

$$= (A \cap B) \cap (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup \dots \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n)$$

(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,

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

A Probability Path Solution

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Miclet**

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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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