《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

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

即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathcal{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_n = (\sum_{i=1}^{n} A_i)^c$，则 $\sum_{i=1}^{\infty} A_i = \Omega$，设根据条件 (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 $A = \{x \in \mathbb{R}^n : x_i \leq a_i\}$，$B = \{x \in \mathbb{R}^n : x_i \leq b_i\}$，则 $A \subset B$，且

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

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

于是

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

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

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

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

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

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

1

A Probability Path Solution

Albert A Gayle

A Probability Path Solution:

   Algorithm Design: A Methodological Approach - 150 problems and detailed solutions Patrick Bosc,Marc Guyomard,Laurent Miclet,2023-01-31 A bestseller in its French edition this book is original in its construction and its success in the French market demonstrates its appeal It is based on three principles 1 An organization of the chapters by families of algorithms exhaustive search divide and conquer etc On the contrary there is no chapter devoted only to a systematic exposure of say algorithms on strings Some of these will be found in different chapters 2 For each family of algorithms an introduction is given to the mathematical principles and the issues of a rigorous design with one or two pedagogical examples 3 For the most part the book details 150 problems spanning seven families of algorithms For each problem a precise and progressive statement is given More importantly a complete solution is detailed with respect to the design principles that have been presented often some classical errors are pointed out Roughly speaking two thirds of the book is devoted to the detailed rational construction of the solutions   *A Probability Path* Sidney Resnick,2019-06-12 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   **Parallel Problem Solving from Nature – PPSN XIV** Julia Handl,Emma Hart,Peter R. Lewis,Manuel López-Ibáñez,Gabriela Ochoa,Ben Paechter,2016-08-30 This book constitutes the refereed proceedings of the 14th International Conference on Parallel Problem Solving from Nature PPSN 2016 held in Edinburgh UK in September 2016 The total of 93 revised full papers were carefully reviewed and selected from 224 submissions The meeting began with four workshops which offered an ideal opportunity to explore specific topics in intelligent transportation Workshop landscape aware heuristic search natural computing in scheduling and timetabling and advances in multi modal optimization PPSN XIV also included sixteen free tutorials to give us all the opportunity to learn about new aspects gray box optimization in theory theory of evolutionary computation graph based and cartesian genetic programming theory of parallel evolutionary algorithms promoting diversity in evolutionary optimization why and how evolutionary multi objective optimization intelligent systems for smart cities advances on multi modal optimization evolutionary computation in cryptography evolutionary robotics a practical guide to experiment with real hardware evolutionary algorithms and hyper heuristics a bridge between optimization over manifolds and evolutionary computation implementing evolutionary algorithms in the cloud the attainment function approach to performance evaluation in EMO runtime analysis of evolutionary algorithms basic introduction meta model assisted evolutionary optimization The papers are organized in topical sections on adaption self adaption and parameter tuning differential evolution and swarm intelligence

dynamic uncertain and constrained environments genetic programming multi objective many objective and multi level optimization parallel algorithms and hardware issues real word applications and modeling theory diversity and landscape analysis **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 Math matiques Pures et Appliqu es

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