《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 $A_n = (\sum_{i=1}^{\infty} A_i)^c$，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：
$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_n) = 1 - Q((\sum_{i=1}^{\infty} A_i)^c) = 1 - [1 - Q(\sum_{i=1}^{\infty} A_i)] = Q(\sum_{i=1}^{\infty} A_i)$$

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 $A_i \subseteq B_i$，且，
$$(-\infty, b] = \bigcap_{i=1}^{n} B_i, \quad (-\infty, (a_1, b_2, \ldots, b_n)] = A_1 B_2 \cdots B_n,$$
$$(-\infty, (b_1, a_2, \ldots, b_n)] = B_1 A_2 \cdots B_n, \quad \cdots, \quad (-\infty, (b_1, b_2, \ldots, a_n)] = B_1 B_2 \cdots A_n$$

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

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

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

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

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

Solution Probability Path Resnick

Natarajan Gautam

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   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   **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   *The Potential Distribution Theorem and Models of Molecular Solutions* Tom L. Beck,Michael E. Paulaitis,Lawrence R. Pratt,2006-08-31 An understanding of statistical thermodynamic molecular theory is fundamental to the appreciation of molecular solutions This

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perspective of random elements in Hilbert spaces as well as from the viewpoint of continuous time stochastic processes Nonparametric estimation approaches including kernel and regularized smoothing are also introduced These tools are then used to investigate the properties of estimators for the mean element covariance operators principal components regression function and canonical correlations A general treatment of canonical correlations in Hilbert spaces naturally leads to FDA formulations of factor analysis regression MANOVA and discriminant analysis This book will provide a valuable reference for statisticians and other researchers interested in developing or understanding the mathematical aspects of FDA It is also suitable for a graduate level special topics course   Free Energy Calculations Christophe Chipot,Andrew Pohorille,2007-01-08 Free energy constitutes the most important thermodynamic quantity to understand how chemical species recognize each other associate or react Examples of problems in which knowledge of the underlying free energy behaviour is required include conformational equilibria and molecular association partitioning between immiscible liquids receptor drug interaction protein protein and protein DNA association and protein stability This volume sets out to present a coherent and comprehensive account of the concepts that underlie different approaches devised for the determination of free energies The reader will gain the necessary insight into the theoretical and computational foundations of the subject and will be presented with relevant applications from molecular level modelling and simulations of chemical and biological systems Both formally accurate and approximate methods are covered using both classical and quantum mechanical descriptions A central theme of the book is that the wide variety of free energy calculation techniques available today can be understood as different implementations of a few basic principles The book is aimed at a broad readership of graduate students and researchers having a background in chemistry physics engineering and physical biology   Variational Multiscale Method for Stochastic Thermal and Fluid Flow Problems Badrinarayanan Velamur Asokan,2006   **Journal of Engineering Mechanics** ,2006   Forthcoming Books Rose Arny,1998-06   **Advances in Applied Probability** ,2007   **Guide to Reprints** ,2009   *Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen* ,1996   **American Book Publishing Record Cumulative 1998** R R Bowker Publishing,1999-03   **Journal of Applied Probability** ,1999   Fundamentals of Physics, Chapters 1 - 21 David Halliday,Robert Resnick,Jearl Walker,2000-05-02 This is a supplement to the text Fundamentals of Physics 6th Ed This supplement contains additional sample problems checkpoint style questions organizing questions discussion questions and new exercises and problems   Fundamentals of Physics, A Student's Companion E-Book to Accompany Fundamentals of Physics, Enhanced Problems Version David Halliday,Robert Resnick,Jearl Walker,2003 A text for calculus based physics courses introducing fundamental physics concepts and featuring exercises designed to help students apply conceptual understanding to quantitative problem solving with chapter puzzlers checkpoints and reviews and summaries   *Basic Properties and Prediction of Max-ARMA Processes* Richard A. Davis,Sidney I. Resnick,1990   **Brazilian Journal of Probability and Statistics** ,2005

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