

《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 $A \in \mathcal{R}$, $B \in \mathcal{R}$.

$$A \cap B = \prod_{i=1}^2 A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n,$$

$$A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n, \quad \dots, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n$$

于是

$$P_1(A \cap B) = \prod_{i=1}^2 P_1(A_i) = P_1(A) \prod_{i=1}^2 P_1(A_i) = \left(\prod_{i=1}^2 P_1(A_i)\right) \prod_{i=1}^2 P_1(A_i) = \left(\prod_{i=1}^2 P_1(A_i)\right) \left(\prod_{i=1}^2 P_1(A_i)\right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i)\right) \left[\left(\prod_{i=1}^2 P_1(A_i)\right) \cap \left(\prod_{i=1}^2 A_i\right)\right] = \left(\prod_{i=1}^2 P_1(A_i)\right) \left\{\prod_{i=1}^2 [A_i \cap \left(\prod_{j=1}^2 A_j\right)]\right\}$$

$$= \left(\prod_{i=1}^2 P_1(A_i)\right) \left\{[A_1 \cap B_1 \cap \dots \cap B_n] \cup [A_1 \cap B_1^c \cap \dots \cap B_n] \cup \dots \cup [A_1 \cap B_1 \cap \dots \cap A_n]\right\}$$

$$= P_1(A \cap B) \cap \left\{[P_1(A_1) \cap P_1(B_1) \cap \dots \cap P_1(B_n)] \cup [P_1(A_1) \cap P_1(B_1^c) \cap \dots \cap P_1(B_n)] \cup \dots \cup [P_1(A_1) \cap P_1(B_1) \cap \dots \cap P_1(A_n)]\right\}$$

(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,

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

Solution Probability Path Resnick

JA Banks



Solution Probability Path Resnick:

The book delves into Solution Probability Path Resnick. Solution Probability Path Resnick is a vital topic that must be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Solution Probability Path Resnick, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:
 - Chapter 1: Introduction to Solution Probability Path Resnick
 - Chapter 2: Essential Elements of Solution Probability Path Resnick
 - Chapter 3: Solution Probability Path Resnick in Everyday Life
 - Chapter 4: Solution Probability Path Resnick in Specific Contexts
 - Chapter 5: Conclusion
2. In chapter 1, the author will provide an overview of Solution Probability Path Resnick. This chapter will explore what Solution Probability Path Resnick is, why Solution Probability Path Resnick is vital, and how to effectively learn about Solution Probability Path Resnick.
3. In chapter 2, this book will delve into the foundational concepts of Solution Probability Path Resnick. The second chapter will elucidate the essential principles that need to be understood to grasp Solution Probability Path Resnick in its entirety.
4. In chapter 3, the author will examine the practical applications of Solution Probability Path Resnick in daily life. This chapter will showcase real-world examples of how Solution Probability Path Resnick can be effectively utilized in everyday scenarios.
5. In chapter 4, this book will scrutinize the relevance of Solution Probability Path Resnick in specific contexts. The fourth chapter will explore how Solution Probability Path Resnick is applied in specialized fields, such as education, business, and technology.
6. In chapter 5, this book will draw a conclusion about Solution Probability Path Resnick. The final chapter will summarize the key points that have been discussed throughout the book.

The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Solution Probability Path Resnick.

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