

《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 $Q(A^c) = 1 - Q(A)$.

$\forall A_i \in \mathcal{B}$, $A_i A_j = \emptyset$, $i \neq j$. 记 $A = (\sum_{i=1}^{\infty} A_i)$, 则 $\sum_{i=1}^{\infty} A_i = \Omega$. 故根据条件 (c) 有:

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

于是,

$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A) = 1 - Q(\sum_{i=1}^{\infty} A_i) = 1 - [1 - Q(\sum_{i=1}^{\infty} A_i)] = Q(\sum_{i=1}^{\infty} A_i)$$

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 $A = \{x \in \mathbb{R}^d : x_1 \leq a\}$, $B = \{x \in \mathbb{R}^d : x_2 \leq b\}$, 则 $A \in \mathcal{A}$, 且:

$$(-\infty, b] = \bigcap_{j=1}^{\infty} B_j, \quad (-\infty, (a, b_1, b_2, \dots, b_n)) = A \cap B_1 \cap B_2 \cap \dots \cap B_n,$$

$$(-\infty, (b_1, b_2, \dots, b_n)) = B_1 \cap B_2 \cap \dots \cap B_n, \quad \text{---}, \quad (-\infty, (a, b_1, b_2, \dots, b_n)) = A \cap B_1 \cap B_2 \cap \dots \cap B_n$$

于是

$$\begin{aligned} \mu_1((a, b]) &= \bigcap_{j=1}^{\infty} \mu_1(A \cap B_j) = \bigcap_{j=1}^{\infty} \mu_1(A) \mu_1(B_j) = \left(\bigcap_{j=1}^{\infty} \mu_1(A)\right) \mu_1\left(\bigcap_{j=1}^{\infty} B_j\right) \\ &= \left(\bigcap_{j=1}^{\infty} \mu_1(A)\right) \mu_1\left(\bigcap_{j=1}^{\infty} (A \cap B_j)\right) = \left(\bigcap_{j=1}^{\infty} \mu_1(A)\right) \mu_1\left(\bigcap_{j=1}^{\infty} (A \cap B_j)\right) \\ &= \left(\bigcap_{j=1}^{\infty} \mu_1(A)\right) \mu_1\left((A \cap B_1 \cap B_2 \cap \dots \cap B_n) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_n)^c\right) \\ &= (-\infty, b] \cap \left\{(-\infty, (a, b_1, b_2, \dots, b_n)) \cup (-\infty, (a, b_1, b_2, \dots, b_n))^c\right\} \\ &= (-\infty, b] \cap \left\{(-\infty, (a, b_1, b_2, \dots, b_n)) \cup (-\infty, (a, b_1, b_2, \dots, b_n))^c\right\} \end{aligned}$$

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

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

Solution Probability Path Resnick

Liying Dong



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