

《高等概率论》第三次作业

厦门大学 统计系 江勇 15420160134234

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,

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

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

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

$$(-\infty, (b_1, a_2, \dots, b_k)) = B_1 \cap A \dots B_k, \quad \dots, \quad (-\infty, (a_1, b_2, \dots, a_k)) = A \cap B_2 \dots B_k$$

于是

$$\begin{aligned} I_{(-\infty, b]} &= \bigcap_{j=1}^{\infty} I_{B_j} = Q\left(\bigcap_{j=1}^{\infty} B_j\right) = \left(Q\left(\bigcap_{j=1}^{\infty} B_j\right)\right) = \left(Q\left(\bigcup_{j=1}^{\infty} A^c\right)\right) = \left(Q\left(A^c\right)\right) = \left(Q\left(\bigcup_{j=1}^{\infty} A^c\right)\right) \\ &= Q\left(A^c\right) \cap \left(Q\left(\bigcap_{j=1}^{\infty} B_j\right) \cap Q\left(\bigcup_{j=1}^{\infty} A^c\right)\right) = Q\left(A^c\right) \cap \left\{Q\left(\bigcap_{j=1}^{\infty} B_j\right) \cap Q\left(\bigcup_{j=1}^{\infty} A^c\right)\right\} \\ &= Q\left(A^c\right) \cap \left[\left(A \cap B_1 \dots B_k\right) \cup \left(A \cap B_2 \dots B_k\right) \cup \dots \cup \left(A \cap B_k\right) \cup A^c\right] \\ &= (-\infty, b] \cap \left\{\left(-\infty, (a_1, b_2, \dots, b_k)\right) \cup \left(-\infty, (a_2, b_1, \dots, b_k)\right) \cup \dots \cup \left(-\infty, (a_k, b_1, \dots, b_{k-1})\right)\right\} \end{aligned}$$

(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,

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

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Table of Contents Solution Probability Path Resnick

1. Understanding the eBook Solution Probability Path Resnick
 - The Rise of Digital Reading Solution Probability Path Resnick
 - Advantages of eBooks Over Traditional Books
2. Identifying Solution Probability Path Resnick
 - 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 Solution Probability Path Resnick
 - User-Friendly Interface

4. Exploring eBook Recommendations from Solution Probability Path Resnick
 - Personalized Recommendations
 - Solution Probability Path Resnick User Reviews and Ratings
 - Solution Probability Path Resnick and Bestseller Lists
5. Accessing Solution Probability Path Resnick Free and Paid eBooks
 - Solution Probability Path Resnick Public Domain eBooks
 - Solution Probability Path Resnick eBook Subscription Services
 - Solution Probability Path Resnick Budget-Friendly Options
6. Navigating Solution Probability Path Resnick eBook Formats
 - ePub, PDF, MOBI, and More
 - Solution Probability Path Resnick Compatibility with Devices
 - Solution Probability Path Resnick Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solution Probability Path Resnick
 - Highlighting and Note-Taking Solution Probability Path Resnick
 - Interactive Elements Solution Probability Path Resnick
8. Staying Engaged with Solution Probability Path Resnick
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solution Probability Path Resnick
9. Balancing eBooks and Physical Books Solution Probability Path Resnick
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solution Probability Path Resnick
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Solution Probability Path Resnick
 - Setting Reading Goals Solution Probability Path Resnick
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Solution Probability Path Resnick
 - Fact-Checking eBook Content of Solution Probability Path Resnick
 - 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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