《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 $Q(A^c)=1-Q(A)$。

$\forall A_i\in\mathcal{B}$，$A_iA_j=\phi$，$i\neq j$。记 $A_0=(\sum_{i=1}^{\infty}A_i)^c$，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：

$$\sum_{i=1}^{\infty}Q(A_i)=1-Q(A_0)=1-Q((\sum_{i=1}^{\infty}A_i)^c)=1-\left[1-Q(\sum_{i=1}^{\infty}A_i)\right]=Q(\sum_{i=1}^{\infty}A_i)$$

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 $A_i=\{\mathbf{x}\in\mathbb{R}^n:x_i\le a_i\}$，$B_i=\{\mathbf{x}\in\mathbb{R}^n:x_i\le b_i\}$，则 $A_i\subset B_i$，且：

$$(-\infty,\mathbf{b}]=\bigcap_{i=1}^{n}B_i,\quad (-\infty,(a_1,b_2,\cdots,b_n)]=A_1B_2\cdots B_n,$$

$$(-\infty,(b_1,a_2,\cdots,b_n)]=B_1A_2\cdots B_n,\quad \cdots,\quad (-\infty,(b_1,b_2,\cdots,a_n)]=B_1B_2\cdots A_n$$

于是

$$I_n=(\mathbf{a},\mathbf{b}]=\bigcap_{i=1}^{n}B_iA_i^c=(\bigcap_{i=1}^{n}B_i)(\bigcap_{i=1}^{n}A_i^c)=(\bigcap_{i=1}^{n}B_i)(\bigcup_{i=1}^{n}A_i)^c=(\bigcap_{i=1}^{n}B_i)\setminus(\bigcup_{i=1}^{n}A_i)$$

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

$$=(\bigcap_{i=1}^{n}B_i)\setminus[(A_1B_2\cdots B_n)\cup(B_1A_2\cdots B_n)\cup\cdots\cup(B_1B_2\cdots A_n)]$$

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

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

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

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CO Houle

Resnick Solutions Probability Path:

Resnick Solutions Probability Path Book Review: Unveiling the Power of Words

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