

# 《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,

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

故  $Q$  满足  $\sigma$ -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  $A \in \mathcal{A}$ ,  $B \in \mathcal{B}$ .

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

$$(-\infty, (b_1, b_2, \dots, b_k)) = B_1 \cap B_2 \cap \dots \cap B_k, \quad \text{---}, \quad (-\infty, (a_1, b_1, a_2, b_2, \dots, a_k, b_k)) = A_1 \cap B_1 \cap A_2 \cap B_2 \cap \dots \cap A_k \cap B_k$$

于是

$$\begin{aligned} \mu_1((a, b]) &= \mu_1(A \cap B) = \mu_1(A) \mu_1(B) = \left( \bigcap_{i=1}^{\infty} A_i \right) \mu_1(B) = \left( \bigcap_{i=1}^{\infty} \mu_1(A_i) \right) \mu_1(B) \\ &= \left( \bigcap_{i=1}^{\infty} \mu_1(A_i) \right) \left[ \left( \bigcap_{i=1}^{\infty} \mu_1(A_i) \right) \cap \left( \bigcup_{j=1}^{\infty} A_j \right) \right] = \left( \bigcap_{i=1}^{\infty} \mu_1(A_i) \right) \cdot \left\{ \bigcup_{j=1}^{\infty} \mu_1(A_i \cap A_j) \right\} \\ &= \left( \bigcap_{i=1}^{\infty} \mu_1(A_i) \right) \cdot \left[ \mu_1(A_1 \cap A_2 \cap \dots \cap A_k) \cup \mu_1(A_1 \cap A_2 \cap \dots \cap A_k \cap A_{k+1}) \cup \dots \right] \\ &= (-\infty, b] \cap \left\{ (-\infty, (a_1, b_1, a_2, b_2, \dots, a_k, b_k)) \cup (-\infty, (a_1, b_1, a_2, b_2, \dots, a_k, b_k, a_{k+1}, b_{k+1})) \cup \dots \right\} \end{aligned}$$

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

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

# Resnick A Probability Path Solution

**Ingo Eilks, Avi Hofstein**



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Сухов,2017-08-28

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social and cultural forces      **Web Services - ICWS 2018** Hai Jin, Qingyang Wang, Liang-Jie Zhang, 2018-06-19 This volume constitutes the proceedings of the 16th International Conference on Web Services ICWS 2018 held as Part of SCF 2018 in Seattle WA USA in June 2018 The 31 full papers together with 1 short paper published in this volume were carefully reviewed and selected from 116 submissions They are organized in topical sections such as Web Services RESTful web services Web Services Description Language Universal Description Discovery and Integration Service discovery and interfaces Domain specific security and privacy architectures Location bases services Sercurity Services and Markup languages      *A Probability Path* Sidney Resnick, 2003-10-16 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      Teaching Chemistry - A Studybook Ingo Eilks, Avi Hofstein, 2013-04-20 This book focuses on developing and updating prospective and practicing chemistry teachers pedagogical content knowledge The 11 chapters of the book discuss the most essential theories from general and science education and in the second part of each of the chapters apply the theory to examples from the chemistry classroom Key sentences tasks for self assessment and suggestions for further reading are also included The book is focused on many different issues a teacher of chemistry is concerned with The chapters provide contemporary discussions of the chemistry curriculum objectives and assessment motivation learning difficulties linguistic issues practical work student active pedagogies ICT informal learning continuous professional development and teaching chemistry in developing environments This book with contributions from many of the world s top experts in chemistry education is a major publication offering something that has not previously been available Within this single volume chemistry teachers teacher educators and prospective teachers will find information and advice relating to key issues in teaching such as the curriculum assessment and so forth but contextualised in terms of the specifics of teaching and learning of chemistry and drawing upon the extensive research in the field Moreover the book is written in a scholarly style with extensive citations to the literature thus providing an excellent starting point for teachers and research students undertaking scholarly studies in chemistry education whilst at the same time offering insight and practical advice to support the planning of effective chemistry teaching This book should be considered essential reading for those preparing for chemistry teaching and will be an important addition to the libraries of all concerned with chemical education Dr Keith S Taber University of Cambridge Editor Chemistry Education Research and Practice The highly regarded collection of authors in this book fills a critical void by providing an essential resource for teachers of chemistry to enhance pedagogical content knowledge for teaching modern chemistry Through clever orchestration of examples and theory and with carefully framed guiding questions

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### **Table of Contents Resnick A Probability Path Solution**

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

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

- 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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