

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

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

$$(-\infty, (b_1, b_2, \dots, b_n)) = B_1 B_2 \dots B_n, \quad \text{---}, \quad (-\infty, (a_1, b_1, \dots, a_n)) = A_1 B_1 \dots B_n$$

于是

$$\begin{aligned} I_a(-\infty, b] &= \bigcup_{j=1}^{\infty} I_a B_j = Q(\bigcup_{j=1}^{\infty} B_j | \bigcup_{j=1}^{\infty} A) = (Q(\bigcup_{j=1}^{\infty} B_j) | \bigcup_{j=1}^{\infty} A) \\ &= Q(\bigcup_{j=1}^{\infty} B_j) \setminus [(Q(\bigcup_{j=1}^{\infty} B_j) \cap Q(\bigcup_{j=1}^{\infty} A))] = Q(\bigcup_{j=1}^{\infty} B_j) \setminus \{ \bigcup_{j=1}^{\infty} [B_j A \cap Q(\bigcup_{j=1}^{\infty} B_j)] \} \\ &= Q(\bigcup_{j=1}^{\infty} B_j) \setminus [(A B_1 \dots B_n) \cup (A B_1 A_2 \dots B_n B_3) \cup \dots \cup (A B_1 B_2 \dots A_n)] \\ &= (-\infty, b] \cap \{ (-\infty, (a_1, b_1, \dots, b_n)) \cup (-\infty, (a_1, b_1, a_2, \dots, b_n)) \cup \dots \cup (-\infty, (a_1, b_1, \dots, a_n)) \} \end{aligned}$$

(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,

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

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The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts.

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