

《高等概率论》第三次作业

厦门大学 统计系 日期 19420100134204

1. Exercise 16 of subsection 2.6.

证明 根据条件 (a) 和 (b) 知, $\forall A \in \mathcal{B}$, 有

$$P(A) + P(A^c) = P(A \cup A^c) = P(\Omega) = 1$$

即 $P(A^c) = 1 - P(A)$.

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

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

于是,

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

故 P 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 $A = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1\}$, $B = \{\omega \in \mathcal{R}^d : x_2 \leq \omega_2\}$, 则 $A \in \mathcal{R}$, $B \in \mathcal{R}$.

$$A \cap B = \prod_{i=1}^2 A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n,$$

$$A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n, \quad \dots, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap B_2 \cap \dots \cap B_n$$

于是

$$P_1(A \cap B) = \prod_{i=1}^2 P_1(A_i) = P_1(A) P_1(B) = \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) = \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right)$$

$$= \left(\prod_{i=1}^2 P_1(A_i) \right) \cap \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \left(\prod_{i=1}^2 P_1(A_i) \right) \cup \dots \cup \left(\prod_{i=1}^2 P_1(A_i) \right)$$

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

$$P((-\infty, \omega] | \omega \in \mathcal{R}^d) \in \mathcal{B}(\mathcal{R}^d)$$

Resnick Solutions Probability Path

Liyong Dong



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A Probability Path Sidney Resnick, 2019-06-12 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 **A**

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Analysis of Queues Natarajan Gautam, 2012-04-26. Written with students and professors in mind, *Analysis of Queues: Methods and Applications* combines coverage of classical queueing theory with recent advances in studying stochastic networks. Exploring a broad range of applications, the book contains plenty of solved problems, exercises, case studies, paradoxes, and numerical examples. In addition to the standard single station and single class discrete queues, the book discusses models for multi-class queues and queueing networks, as well as methods based on fluid scaling, stochastic fluid flows, continuous parameter Markov processes, and quasi-birth and death processes, to name a few. It describes a variety of applications including computer communication networks, information systems, production operations, transportation, and service systems such as healthcare call centers and restaurants.

Stochastic Systems Mircea Grigoriu, 2012-05-15. Uncertainty is an inherent feature of both properties of physical systems and the inputs to these systems that needs to be quantified for cost-effective and reliable designs. The states of these systems satisfy equations with random entries referred to as stochastic equations, so that they are random functions of time and/or space. The solution of stochastic equations poses notable technical difficulties that are frequently circumvented by heuristic assumptions at the expense of accuracy and rigor. The main objective of *Stochastic Systems* is to promote the development of accurate and efficient methods for solving stochastic equations and to foster interactions between engineers, scientists, and mathematicians. To achieve these objectives, *Stochastic Systems* presents a clear and brief review of essential concepts on probability theory, random functions, stochastic calculus, Monte Carlo simulation, and functional analysis. Probabilistic models for random variables and functions needed to formulate stochastic equations describing realistic problems in engineering and applied sciences. Practical methods for quantifying the uncertain parameters in the definition of stochastic equations, solving approximately these equations, and assessing the accuracy of approximate solutions. *Stochastic Systems* provides key information for researchers, graduate students, and engineers who are interested in the formulation and solution of stochastic problems encountered in a broad range of disciplines. Numerous examples are used to clarify and illustrate theoretical concepts and methods for solving stochastic equations. The extensive bibliography and index at the end of the book constitute an ideal resource for both theoreticians and practitioners.

Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators Tailen Hsing, Randall Eubank, 2015-03-16. *Theoretical Foundations of Functional Data Analysis with an Introduction to Linear Operators* provides a uniquely broad compendium of the key mathematical concepts and results that are relevant for the theoretical development of functional data analysis (FDA). The self-contained treatment of selected topics of functional

analysis and operator theory includes reproducing kernel Hilbert spaces singular value decomposition of compact operators on Hilbert spaces and perturbation theory for both self adjoint and non self adjoint operators The probabilistic foundation for FDA is described from the perspective of random elements in Hilbert spaces as well as from the viewpoint of continuous time stochastic processes Nonparametric estimation approaches including kernel and regularized smoothing are also introduced These tools are then used to investigate the properties of estimators for the mean element covariance operators principal components regression function and canonical correlations A general treatment of canonical correlations in Hilbert spaces naturally leads to FDA formulations of factor analysis regression MANOVA and discriminant analysis This book will provide a valuable reference for statisticians and other researchers interested in developing or understanding the mathematical aspects of FDA It is also suitable for a graduate level special topics course

Advances in Engineering Structures, Mechanics & Construction M. Pandey, Wei-Chau Xie, Lei Xu, 2007-02-10 This book presents the proceedings of an International Conference on Advances in Engineering Structures Mechanics Construction held in Waterloo Ontario Canada May 14 17 2006 The contents include contains the texts of all three plenary presentations and all seventy three technical papers by more than 153 authors presenting the latest advances in engineering structures mechanics and construction research and practice

Free Energy Calculations Christophe Chipot, Andrew Pohorille, 2007-01-08 Free energy constitutes the most important thermodynamic quantity to understand how chemical species recognize each other associate or react Examples of problems in which knowledge of the underlying free energy behaviour is required include conformational equilibria and molecular association partitioning between immiscible liquids receptor drug interaction protein protein and protein DNA association and protein stability This volume sets out to present a coherent and comprehensive account of the concepts that underlie different approaches devised for the determination of free energies The reader will gain the necessary insight into the theoretical and computational foundations of the subject and will be presented with relevant applications from molecular level modelling and simulations of chemical and biological systems Both formally accurate and approximate methods are covered using both classical and quantum mechanical descriptions A central theme of the book is that the wide variety of free energy calculation techniques available today can be understood as different implementations of a few basic principles The book is aimed at a broad readership of graduate students and researchers having a background in chemistry physics engineering and physical biology

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