《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，$\forall A\in\mathscr{B}$，有

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

即 $Q(A^c)=1-Q(A)$。

$\forall i\in\mathbb{N}$，$A_i\in\mathscr{B}$，$A_i\cap A_j=\varnothing$，$i\neq j$。记 $A=(\sum_{i=1}^{\infty}A_i)^c$，则 $\sum_{i=1}^{\infty}A_i=A^c$，应用条件（c）有，

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

于是，

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

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 $A=\{x\in\mathbb{R}^n:x_i\le a_i\}$，$B=\{x\in\mathbb{R}^n:x_i\le b_i\}$，则 $A\subset B$。且，

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

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

于是

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

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

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

$$=(-\infty,b]\setminus[(-\infty,(a_1,b_2,\cdots,b_n)]\cup(-\infty,(b_1,a_2,\cdots,b_n)]\cup\cdots\cup(-\infty,(b_1,b_2,\cdots,a_n)]$$

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

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

Resnick Solutions Probability Path

Lauren Gardner

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Proceedings for the ICASE Workshop on Heterogeneous Boundary Conditions ,1991 *Fundamentals of Physics, A Student's Companion E-Book to Accompany Fundamentals of Physics, Enhanced Problems Version* David Halliday,Robert Resnick,Jearl Walker,2003 A text for calculus based physics courses introducing fundamental physics concepts and featuring exercises designed to help students apply conceptual understanding to quantitative problem solving with chapter puzzlers checkpoints and reviews and summaries Guide to Reprints ,2009

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Table of Contents Resnick Solutions Probability Path

1. Understanding the eBook Resnick Solutions Probability Path
    - The Rise of Digital Reading Resnick Solutions Probability Path
    - Advantages of eBooks Over Traditional Books
2. Identifying Resnick Solutions Probability Path
    - 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 Solutions Probability Path
    - User-Friendly Interface
4. Exploring eBook Recommendations from Resnick Solutions Probability Path
    - Personalized Recommendations
    - Resnick Solutions Probability Path User Reviews and Ratings
    - Resnick Solutions Probability Path and Bestseller Lists

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