

《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 $P(A^c) = 1 - P(A)$.

$\forall A_i \in \mathcal{B}$, $A_i \cap A_j = \emptyset$, $i \neq j$. 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 $A = \{\omega \in \mathbb{R}^d : x_1 \leq \omega_1\}$, $B = \{\omega \in \mathbb{R}^d : x_2 \leq \omega_2\}$, 则 $A \in \mathcal{F}$, 且

$$A^c = \{\omega \in \mathbb{R}^d : x_1 > \omega_1\}, \quad (-\infty, b] = \bigcap_{k=1}^{\infty} A_k, \quad (-\infty, (a, b_1, b_2, \dots, b_n]) = A_1 \cap A_2 \cap \dots \cap A_n,$$

$$(-\infty, (b, a_1, a_2, \dots, a_n]) = B_1 \cap B_2 \cap \dots \cap B_n, \quad \dots, \quad (-\infty, (a, b, a_1, a_2, \dots, a_n]) = A_1 \cap B_1 \cap \dots \cap B_n$$

于是

$$A_1 \cap B_1 = \bigcap_{k=1}^{\infty} A_k \cap B_1 = \bigcap_{k=1}^{\infty} (A_k \cap B_1) = \bigcap_{k=1}^{\infty} (A_k \cap \bigcup_{j=1}^{\infty} A_j^c) = \bigcap_{k=1}^{\infty} (A_k) \cap \bigcup_{j=1}^{\infty} (A_j^c)$$

$$= \bigcap_{k=1}^{\infty} (A_k) \cap \left[\bigcap_{k=1}^{\infty} (A_k) \cap \bigcup_{j=1}^{\infty} (A_j^c) \right] = \bigcap_{k=1}^{\infty} (A_k) \cap \left[\bigcup_{j=1}^{\infty} (A_k \cap A_j^c) \right]$$

$$= \bigcap_{k=1}^{\infty} (A_k) \cap \left[(A_1 \cap A_2^c \cap \dots \cap A_n \cap A_{n+1}^c \cap \dots \cap A_n \cap A_{n+1}^c \cap \dots \cup (A_1 \cap A_2^c \cap \dots \cup A_n) \right]$$

$$= (-\infty, b] \cap \left[(-\infty, (a, b_1, b_2, \dots, b_n]) \cap (-\infty, (b_1, a_1, a_2, \dots, a_n]) \cup \dots \cup (-\infty, (b_1, b_2, \dots, b_n]) \right]$$

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

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

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Table of Contents Solution Probability Path Resnick

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

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