

《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

$$P(A) + P(A^c) = P(A \cup A^c) = P(\mathcal{S}) = 1$$

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,

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

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 $A \in \mathcal{R}$, $B \in \mathcal{R}$.

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

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

于是

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

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

$$= \left(\prod_{i=1}^d P_1(A_i)\right) \left[(A \cap B_1 \cap \dots \cap B_n) \cup (A \cap B_1 \cap \dots \cap B_n)^c \cap (A \cap B_1 \cap \dots \cap B_n)\right]$$

$$= (A \cap B) \cap \left[(A \cap B_1 \cap \dots \cap B_n) \cup (A \cap B_1 \cap \dots \cap B_n)^c \cup \dots \cup (A \cap B_1 \cap \dots \cap B_n)\right]$$

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

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

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Revue Roumaine de Mathématiques Pures et Appliquées

The Potential Distribution Theorem and Models of Molecular Solutions Tom L. Beck, Michael E. Paulaitis, Lawrence R. Pratt, 2006-08-31 An understanding of statistical thermodynamic molecular theory is fundamental to the appreciation of molecular solutions This complex subject has been

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Analysis of Queues Natarajan Gautam,2012-04-26 Analysis of queues is used in a variety of domains including call centers web servers internet routers manufacturing and production telecommunications transportation hospitals and clinics restaurants and theme parks Combining elements of classical queueing theory with some of the recent advances in studying stochastic networks this book covers a broad range of applications It contains numerous real world examples and industrial applications in all chapters The text is suitable for graduate courses as well as researchers consultants and analysts that work on performance modeling or use queueing models as analysis tools

Numerical Methods for Extreme Responses of Dynamical Systems Mircea D. Grigoriu,2025-01-22 This book constructs input finite dimensional FD models that are amendable for numerical calculations and provides accurate representations for responses of dynamical systems to these inputs i e numerical solutions of stochastic equations It establishes conditions under which numerical solutions of these equations deliver accurate estimates of extreme responses of dynamical systems that are needed to for example predict extreme weather events and design reliable aircrafts It is intended to serve a broad audience including graduate students researchers engineers scientists and applied mathematicians interested in the formulation and solutions of complex stochastic problems

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

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

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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

Variational Multiscale Method for Stochastic Thermal and Fluid Flow Problems Badrinarayanan Velamuri Asokan, 2006 **Journal of Engineering Mechanics**, 2006 **Forthcoming Books** Rose Arny, 1998-06 *Advances in Applied Probability*, 2007 *Guide to Reprints*, 2009 **Deutsche**

Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen, 1996 **American Book Publishing Record Cumulative 1998** R R Bowker Publishing, 1999-03 *Journal of Applied Probability*, 1999 **Fundamentals of Physics, Chapters 1 - 21** David Halliday, Robert Resnick, Jearl Walker, 2000-05-02

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Richard A. Davis, Sidney I. Resnick, 1990 *Brazilian Journal of Probability and Statistics*, 2005

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