

《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,

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

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

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

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

$$= \left(\prod_{i=1}^d P_1(A_i)\right) \left[\left(A \cap B_1 \cap \dots \cap B_n\right) \cup \left(A \cap B_1 \cap \dots \cap B_n\right)^c \cap \left(\prod_{i=2}^d B_i\right)\right]$$

$$= \left(\prod_{i=1}^d P_1(A_i)\right) \left[\left(A \cap B_1 \cap \dots \cap B_n\right) \cup \left(A \cap B_1 \cap \dots \cap B_n\right)^c \cap \left(\prod_{i=2}^d B_i\right)\right]$$

(b) 显然 $\forall \omega \in \mathcal{R}^d$, $(-\infty, \omega] \in \mathcal{B}(\mathcal{R}^d) = \sigma\left\{\left[\omega_1, b\right] : -\infty < \omega_1 \leq b < \infty, b \in \mathcal{R}\right\}$. 因此,

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

Solution Probability Path Resnick

Jin-Ying Zhang



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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**

Probability Path Sidney I. Resnick, 2013-11-14 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 one semester course is laid out in an efficient and readable manner covering the core material The first three chapters provide a functioning knowledge of measure theory Chapter 4 discusses independence with expectation and integration covered in Chapter 5 followed by topics on different modes of convergence laws of large numbers with applications to statistics quantile and distribution function estimation and applied probability Two subsequent chapters offer a careful treatment of convergence in distribution and the central limit theorem The final chapter treats conditional expectation and martingales closing with a discussion of two fundamental theorems of mathematical finance Like *Adventures in Stochastic Processes* Resnick's related and very successful textbook *A Probability Path* is rich in appropriate examples illustrations and problems and is suitable for classroom use or self study The present uncorrected softcover reprint is designed to make this classic textbook available to a wider audience This book is different from the classical textbooks on probability theory in that it treats the measure theoretic background not as a prerequisite but as an integral part of probability theory The result is that the reader gets a thorough and well structured framework needed to understand the deeper concepts of current day advanced probability as it is used in statistics engineering biology and finance The pace of the book is quick and disciplined Yet there are ample examples sprinkled over the entire book and each chapter finishes with a wealthy section of inspiring problems Publications of the International Statistical Institute This textbook offers material for a one semester course in probability addressed to students whose primary focus is not necessarily mathematics Each chapter is completed by an exercises section Carefully selected examples enlighten the reader in many situations The book is an excellent introduction to probability and its applications *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 simplified by the authors with down to earth presentations of molecular theory Using the potential distribution theorem PDT as the basis the text provides a discussion of practical theories in conjunction with simulation results The authors discuss the field in a concise and simple manner illustrating the text with useful models of solution thermodynamics and numerous exercises Modern quasi chemical theories that permit statistical thermodynamic properties to be studied on the basis of electronic structure calculations are given extended development as is the testing of those theoretical results with ab initio molecular dynamics simulations The book is intended for students taking up research problems of molecular science in chemistry chemical engineering biochemistry pharmaceutical chemistry nanotechnology and biotechnology

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 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

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

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arme de destruction massive qui sera plus tard connue sous le nom de wolverine découvrez une aventure écrite et dessinée par barry windsor smith entrée depuis dans la légende

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web sequel issue 48 of wolverine's first ongoing series has a cover plugging itself as the sequel to weapon x the issue involves wolverine making preliminary investigations into his past and included remakes of three scenes from the weapon x story

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