

《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,

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

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 $A \in \mathcal{R}$, 且

$$A = \cap_{i=1}^{\infty} A_i, \quad A = \cap_{i=1}^{\infty} \{x_1 \leq \omega_1, \omega_2 \leq \omega_2, \dots, \omega_d \leq \omega_d\}$$

$$A = \cap_{i=1}^{\infty} (A_i \cap B \cap \dots \cap B) = A \cap B \cap \dots \cap B$$

于是

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

$$= \left(\prod_{i=1}^d P_x(A_i)\right) \cdot \left(\prod_{i=1}^d P_x(A_i) \cap \left(\prod_{i=1}^d B\right)\right) = \left(\prod_{i=1}^d P_x(A_i)\right) \cdot \left(\prod_{i=1}^d P_x(A_i \cap B)\right)$$

$$= \left(\prod_{i=1}^d P_x(A_i)\right) \cdot \left[\left(\prod_{i=1}^d A_i \cap B\right) \cup \left(\prod_{i=1}^d A_i \cap B^c\right) \cup \dots \cup \left(\prod_{i=1}^d A_i \cap B^c\right)\right]$$

$$= \left(\prod_{i=1}^d P_x(A_i)\right) \cdot \left[\left(\prod_{i=1}^d A_i \cap B\right) \cup \left(\prod_{i=1}^d A_i \cap B^c\right) \cup \dots \cup \left(\prod_{i=1}^d A_i \cap B^c\right)\right]$$

(b) 显然 $\forall \omega \in \mathcal{R}^d$, $(-\infty, \omega] \in \mathcal{B}(\mathcal{R}^d) = \sigma\left\{\left(\prod_{i=1}^d [a_i, b_i] : -\infty < a_i \leq b_i < \infty, b_i \in \mathcal{R}\right)\right\}$. 因此

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

Resnick A Probability Path Solution

Mircea Grigoriu



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