

# 《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,  $\forall A \in \mathcal{B}$ , 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  $\sigma$ -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

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

$$(-\infty, (b_1, a_2, b_3, \dots, b_n)] = A_1 \cap A_2^c \cap A_3 \cap \dots \cap A_n, \quad \dots, \quad (-\infty, (a_1, b_2, a_3, \dots, a_n)] = A_1^c \cap A_2 \cap A_3^c \cap \dots \cap A_n$$

于是

$$A_1 \cap A_2 = \bigcap_{k=1}^{\infty} A_k \cap A_2 = \bigcap_{k=1}^{\infty} A_k \cap \bigcap_{l=1}^{\infty} A_l^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{l=1}^{\infty} A_l^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{l=1}^{\infty} A_l^c$$

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

$$= \bigcap_{k=1}^{\infty} A_k \cap \left[ (A_1 \cap A_2^c) \cup (A_2 \cap A_1^c) \cup (A_3 \cap A_1^c) \cup \dots \cup (A_n \cap A_1^c) \cup \dots \right]$$

$$= (A_1 \cap A_2) \cap \left[ (A_1 \cap A_2^c) \cup (A_2 \cap A_1^c) \cup (A_3 \cap A_1^c) \cup \dots \cup (A_n \cap A_1^c) \cup \dots \right]$$

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

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

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