

# 《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  $\sigma$ -可加性, 因此是一个概率测度.

2. Exercise 23 of subsection 2.6.

**证明** (a) 记  $A = \{\omega \in \mathbb{R}^d : x_1 \leq \omega_1\}$ ,  $B = \{\omega \in \mathbb{R}^d : x_2 \leq \omega_2\}$ , 则  $A \in \mathcal{F}$ , 且

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

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

于是

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

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

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

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

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

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

# A Probability Path Solution

**VM Jensen**



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