《高等概率论》 第三次作业

厦门大学 统计系 江期 15820100154234

1. Exercise 16 of subsection 2.6

证明 根据条件 (a) 和 (b) 知，$\forall A \in \mathcal{B}$，有

$$Q(A) + Q(A^c) = Q(A \cup A^c) = Q(\Omega) = 1$$

即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathcal{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_n = (\sum_{i=1}^{\infty} A_i)^c$，则 $\sum_{i=1}^{\infty} A_i = \Omega$，故根据条件 (c) 有：

$$\sum_{i=1}^{\infty} Q(A_i) = 1$$

于是，

$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_n) = 1 - Q((\sum_{i=1}^{\infty} A_i)^c) = 1 - \left[1 - Q(\sum_{i=1}^{\infty} A_i)\right] = Q(\sum_{i=1}^{\infty} A_i)$$

故 Q 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 $A = \{x \in \mathcal{R}^p : x_i \leq a_i\}$，$B = \{x \in \mathcal{R}^p : x_i \leq b_i\}$，则 $A \subset B$，且，

$$(-\infty, b] = \bigcap_{i=1}^{p} B, \quad (-\infty, a_1, b_2, \cdots, b_p] = A_1 B_2 \cdots B_p,$$

$$(-\infty, b_1, a_2, \cdots, b_p] = B_1 A_2 \cdots B_p, \quad \cdots, \quad (-\infty, b_1, b_2, \cdots, a_p] = B_1 B_2 \cdots A_p$$

于是

$$\cdots = (a, b] = \bigcap_{i=1}^{p} B_i = \bigcap_{i=1}^{p-1} B_i \cap (\bigcup_{i=1}^{p} c) = \bigcap_{i=1}^{p-1} B_i \cap [\bigcup_{i=1}^{p} A_i] = \bigcap_{i=1}^{p-1} B_i \cap (\bigcup_{i=1}^{p} A_i)$$

$$= \bigcap_{i=1}^{p-1} B_i \cap [\bigcap_{i=1}^{p} B_i \cap (\bigcup_{i=1}^{p} A_i)] = \bigcap_{i=1}^{p-1} B_i \cap \{\bigcup_{i=1}^{p} [A_i \cap \bigcap_{i=1}^{p} B_i]\}$$

$$= \bigcap_{i=1}^{p-1} B_i \cap [A_1 B_2 \cdots B_p) \cup (B_1 A_2 \cdots B_p) \cup \cdots \cup (B_1 B_2 \cdots A_p)]$$

$$= (-\infty, b] \cap \{(-\infty, a_1, b_2, \cdots, b_p] \cup (-\infty, b_1, a_2, \cdots, b_p] \cup \cdots \cup (-\infty, b_1, b_2, \cdots, a_p]\}$$

(b) 显然 $\forall x \in \mathcal{R}^p$，$(-\infty, x] \in \mathcal{B}(\mathcal{R}^p) = \sigma\{[a, b] : -\infty \leq a \leq b < \infty, b \in \mathcal{R}^p\}$，因此，

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

1

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David Halliday,Robert Resnick,Jearl Walker

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