

《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

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

即 $Q(A^c) = 1 - Q(A)$.

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

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

于是,

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

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 $A = \{x \in \mathbb{R}^d : x_1 \leq a\}$, $B = \{x \in \mathbb{R}^d : x_2 \leq b\}$, 则 $A \in \mathcal{A}$, 且:

$$(-\infty, b] = \bigcap_{j=1}^{\infty} B_j, \quad (-\infty, (a, b_1, b_2, \dots, b_k)) = A \cap B_1 \cap B_2 \cap \dots \cap B_k,$$

$$(-\infty, (b_1, b_2, \dots, b_k)) = B_1 \cap B_2 \cap \dots \cap B_k, \quad \text{---}, \quad (-\infty, (a_1, b_1, b_2, \dots, b_k)) = A \cap B_1 \cap B_2 \cap \dots \cap B_k$$

于是

$$\begin{aligned} \mu_1(a, b) &= \bigcap_{j=1}^{\infty} \mu_1(A, B_j) = \bigcap_{j=1}^{\infty} \mu_1(A \cap B_j) = \bigcap_{j=1}^{\infty} \mu_1(A) \cap \bigcap_{j=1}^{\infty} \mu_1(B_j) = \bigcap_{j=1}^{\infty} \mu_1(A) \cap \bigcap_{j=1}^{\infty} \mu_1(B) \\ &= \bigcap_{j=1}^{\infty} \mu_1(A) \cap \left[\bigcap_{j=1}^{\infty} \mu_1(A) \cap \bigcap_{j=1}^{\infty} \mu_1(B_j) \right] = \bigcap_{j=1}^{\infty} \mu_1(A) \cap \left\{ \bigcap_{j=1}^{\infty} \mu_1(A) \cap \bigcap_{j=1}^{\infty} \mu_1(B_j) \right\} \\ &= \bigcap_{j=1}^{\infty} \mu_1(A) \cap \left[(A \cap B_1 \cap B_2 \cap \dots \cap B_k) \cup (A \cap B_1 \cap B_2 \cap \dots \cap B_k)^c \right] \\ &= (-\infty, b] \cap \left\{ (-\infty, (a_1, b_1, b_2, \dots, b_k)) \cup (-\infty, (a_1, b_1, b_2, \dots, b_k)) \cup \dots \cup (-\infty, (a_1, b_1, b_2, \dots, b_k)) \right\} \end{aligned}$$

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

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

Resnick A Probability Path Solution

Sidney I. Resnick



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1. Understanding the eBook Resnick A Probability Path Solution
 - The Rise of Digital Reading Resnick A Probability Path Solution
 - Advantages of eBooks Over Traditional Books
2. Identifying Resnick A Probability Path Solution
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Resnick A Probability Path Solution
 - User-Friendly Interface
4. Exploring eBook Recommendations from Resnick A Probability Path Solution
 - Personalized Recommendations
 - Resnick A Probability Path Solution User Reviews and Ratings
 - Resnick A Probability Path Solution and Bestseller Lists
5. Accessing Resnick A Probability Path Solution Free and Paid eBooks
 - Resnick A Probability Path Solution Public Domain eBooks
 - Resnick A Probability Path Solution eBook Subscription Services
 - Resnick A Probability Path Solution Budget-Friendly Options

6. Navigating Resnick A Probability Path Solution eBook Formats
 - ePub, PDF, MOBI, and More
 - Resnick A Probability Path Solution Compatibility with Devices
 - Resnick A Probability Path Solution Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Resnick A Probability Path Solution
 - Highlighting and Note-Taking Resnick A Probability Path Solution
 - Interactive Elements Resnick A Probability Path Solution
8. Staying Engaged with Resnick A Probability Path Solution
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Resnick A Probability Path Solution
9. Balancing eBooks and Physical Books Resnick A Probability Path Solution
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Resnick A Probability Path Solution
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Resnick A Probability Path Solution
 - Setting Reading Goals Resnick A Probability Path Solution
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Resnick A Probability Path Solution
 - Fact-Checking eBook Content of Resnick A Probability Path Solution
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

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