

# 《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  $\sigma$ -可加性, 因此是一个概率测度.

2. Exercise 23 of subsection 2.6.

**证明** (a) 记  $A = \{x \in \mathbb{R}^d : x_1 \leq a\}$ ,  $B = \{x \in \mathbb{R}^d : x_1 \leq b\}$ , 则  $A \subset B$ . 且,

$$(-\infty, b] = \bigcup_{a=-\infty}^b A, \quad (-\infty, (a_1, b_1, \dots, b_d)] = A_1 B_2 \cdots B_d,$$

$$(-\infty, (b_1, a_1, \dots, b_d)] = B_1 A_2 \cdots B_d, \quad \dots, \quad (-\infty, (b_1, b_2, \dots, a_d)] = B_1 B_2 \cdots A_d$$

于是

$$\begin{aligned} I_a &= (-\infty, b] = \bigcup_{a=-\infty}^b A = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \end{aligned}$$

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

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

# Resnick Solutions Probability Path

**Sidney Resnick**



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*Advances in Engineering Structures, Mechanics & Construction* M. Pandey,Wei-Chau Xie,Lei Xu,2007-02-10 This book presents the proceedings of an International Conference on Advances in Engineering Structures Mechanics Construction held in Waterloo Ontario Canada May 14 17 2006 The contents include contains the texts of all three plenary presentations and all seventy three technical papers by more than 153 authors presenting the latest advances in engineering structures mechanics and construction research and practice

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Journal of Engineering Mechanics ,2006 Variational Multiscale Method for Stochastic Thermal and Fluid Flow Problems Badrinarayanan

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**Fundamentals of Physics, Chapters 1 - 21** David Halliday,Robert Resnick,Jearl Walker,2000-05-02 This is a supplement to the text Fundamentals of Physics 6th Ed This supplement contains additional sample problems checkpoint style questions organizing questions discussion questions and new exercises and problems

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,1996 *Brazilian Journal of Probability and Statistics* ,2005 **Fundamentals of Physics, A Student's Companion E-Book to Accompany Fundamentals of Physics, Enhanced Problems Version** David Halliday,Robert Resnick,Jearl Walker,2003 A text for calculus based physics courses introducing fundamental physics concepts and featuring exercises designed to help students apply conceptual understanding to quantitative problem solving with chapter puzzlers checkpoints and reviews and summaries Proceedings for the ICASE Workshop on Heterogeneous Boundary Conditions ,1991 *Fundamentals of Physics* David Halliday,Robert Resnick,Jearl Walker,1997 CD Physics contains entire Extended version of the text Chapters 1 45 along with the student solutions manual study guide animated illustrations and Interactive learningware

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