

《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 σ -可加性, 因此是一个概率测度.

2. Exercise 23 of subsection 2.6.

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

$$A \cap B = \prod_{i=1}^d A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n,$$

$$A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n, \quad \dots, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n$$

于是

$$P_1(A \cap B) = \int_{A \cap B} dP_1 = \int_{\prod_{i=1}^d A_i} dP_1 = \int_{\prod_{i=1}^d A_i} \prod_{i=1}^d dP_i = \left(\int_{A_1} dP_1 \right) \left(\int_{A_2} dP_2 \right) = \left(\int_{A_1} dP_1 \right) \left(\int_{A_2} dP_2 \right)$$

$$= \left(\int_{A_1} dP_1 \right) \left[\left(\int_{A_2} dP_2 \right) \cap \left(\int_{A_2^c} dP_2 \right) \right] = \left(\int_{A_1} dP_1 \right) \left[\int_{A_2 \cap A_1} dP_2 + \int_{A_2^c \cap A_1} dP_2 \right]$$

$$= \left(\int_{A_1} dP_1 \right) \left[\int_{A_2 \cap A_1} dP_2 + \int_{A_2 \cap A_1^c} dP_2 + \int_{A_2^c \cap A_1} dP_2 + \int_{A_2^c \cap A_1^c} dP_2 \right]$$

$$= \int_{A \cap B} dP_1 + \int_{A \cap B^c} dP_1 + \int_{A^c \cap B} dP_1 + \int_{A^c \cap B^c} dP_1 = \int_{A \cap B} dP_1 + \int_{A \cap B^c} dP_1 + \int_{A^c \cap B} dP_1 + \int_{A^c \cap B^c} dP_1$$

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

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

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Kathleen Armour



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