

《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

$$P(A) + P(A^c) = P(A \cup A^c) = P(\mathcal{S}) = 1$$

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,

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

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 $A \in \mathcal{R}$, 且

$$A^c = \{\omega \in \mathcal{R}^d\} = \bigcap_{i=1}^{\infty} A_i, \quad A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots$$

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots, \quad \dots, \quad A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\} = A_1^c \cap A_2^c \cap \dots$$

于是

$$A \cap B = \{\omega \in \mathcal{R}^d : x_1 \leq \omega_1, x_2 \leq \omega_2\} = \bigcap_{i=1}^{\infty} A_i \cap B = \bigcap_{i=1}^{\infty} (A_i \cap B) = \bigcap_{i=1}^{\infty} (A_i \cap B) = \bigcap_{i=1}^{\infty} (A_i \cap B)$$

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

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

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