

《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,

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

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 $A \in \mathcal{R}$, 且

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\}, \quad (-\infty, b] = \bigcap_{k=1}^{\infty} B_k, \quad (-\infty, (a, b_1, b_2, \dots, b_n)] = A \cap B_1 \cap \dots \cap B_n,$$

$$(-\infty, (b_1, a_2, b_3, \dots, b_n)] = B_1 \cap A \cap B_2 \cap \dots \cap B_n, \quad \dots, \quad (-\infty, (a_1, b_2, a_3, \dots, a_n)) = A_1 \cap B_2 \cap \dots \cap A_n$$

于是

$$A_1 \cap (a, b] = \bigcap_{k=1}^{\infty} A_k \cap A = \bigcap_{k=1}^{\infty} A_k \cap \bigcap_{k=1}^{\infty} A^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{k=1}^{\infty} A^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{k=1}^{\infty} A^c$$

$$= \bigcap_{k=1}^{\infty} A_k \cap \left[\bigcap_{k=1}^{\infty} A_k \cap \bigcup_{k=1}^{\infty} A^c \right] = \bigcap_{k=1}^{\infty} A_k \cap \left\{ \bigcup_{k=1}^{\infty} A_k \cap \bigcap_{k=1}^{\infty} A^c \right\}$$

$$= \bigcap_{k=1}^{\infty} A_k \cap \left[(A_1 \cap B_1 \cap \dots \cap B_n) \cup (A_2 \cap B_1 \cap \dots \cap B_n) \cup \dots \cup (A_n \cap B_1 \cap \dots \cap B_n) \right]$$

$$= (A_1 \cap B_1 \cap \dots \cap B_n) \cup (A_2 \cap B_1 \cap \dots \cap B_n) \cup \dots \cup (A_n \cap B_1 \cap \dots \cap B_n)$$

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

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

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