

《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,

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

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

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\}, \quad (-\infty, b] = \bigcap_{k=1}^{\infty} A_k, \quad (-\infty, (a, b_1, b_2, \dots, b_n]) = A_1 \cap A_2 \cap \dots \cap A_n,$$

$$(-\infty, (b_1, a_2, b_3, \dots, b_n]) = A_1 \cap A_2^c \cap A_3 \cap \dots \cap A_n, \quad \dots, \quad (-\infty, (a_1, b_2, a_3, \dots, a_n]) = A_1^c \cap A_2 \cap A_3^c \cap \dots \cap A_n$$

于是

$$A_1 \cap A_2 = \bigcap_{k=1}^{\infty} A_k \cap A_2 = \bigcap_{k=1}^{\infty} A_k \cap \bigcap_{l=1}^{\infty} A_l^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{l=1}^{\infty} A_l^c = \bigcap_{k=1}^{\infty} A_k \cap \bigcup_{l=1}^{\infty} A_l^c$$

$$= \bigcap_{k=1}^{\infty} A_k \cap \left[\bigcap_{k=1}^{\infty} A_k \cap \bigcup_{l=1}^{\infty} A_l^c \right] = \bigcap_{k=1}^{\infty} A_k \cap \left[\bigcup_{l=1}^{\infty} (A_k \cap A_l^c) \right]$$

$$= \bigcap_{k=1}^{\infty} A_k \cap \left[(A_1 \cap A_2^c) \cup (A_1 \cap A_3^c) \cup \dots \cup (A_1 \cap A_n^c) \cup \dots \right]$$

$$= (A_1 \cap A_2) \cap \left[(A_1 \cap A_2^c) \cup (A_1 \cap A_3^c) \cup \dots \cup (A_1 \cap A_n^c) \cup \dots \right] \cup \dots \cup (A_1 \cap A_2^c) \cap \left[(A_1 \cap A_2^c) \cup (A_1 \cap A_3^c) \cup \dots \cup (A_1 \cap A_n^c) \cup \dots \right]$$

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

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

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