

《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 $P(A^c) = 1 - P(A)$.

$\forall A_i \in \mathcal{B}$, $A_i A_j = \emptyset$, $i \neq j$. 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

$$A^c = \{\omega \in \mathcal{R}^d : x_1 > \omega_1\}, \quad (-\infty, b] = \bigcap_{k=1}^{\infty} B_k, \quad (-\infty, (a, b_1, b_2, \dots, b_n)] = A_1 B_2 \dots B_n,$$

$$(-\infty, (b, a_1, a_2, \dots, a_n)] = B_1 A_2 \dots A_n, \quad \dots, \quad (-\infty, (a_1, b_1, b_2, \dots, b_n)) = A_1 B_2 \dots B_n$$

于是

$$A_1 \cap A_2 = (a_1, b_1] \cap (a_2, b_2] = \bigcap_{k=1}^{\infty} B_k \cap \bigcap_{l=1}^{\infty} B_l = \bigcap_{k=1}^{\infty} B_k \cap \bigcup_{l=1}^{\infty} B_l^c = \bigcap_{k=1}^{\infty} B_k \cap (\bigcup_{l=1}^{\infty} B_l^c)$$

$$= \bigcap_{k=1}^{\infty} B_k \cap [(\bigcap_{k=1}^{\infty} B_k) \cap (\bigcup_{l=1}^{\infty} B_l^c)] = \bigcap_{k=1}^{\infty} B_k \cap \{(\bigcup_{l=1}^{\infty} B_k \cap B_l^c) \cap (\bigcap_{k=1}^{\infty} B_k)\}$$

$$= \bigcap_{k=1}^{\infty} B_k \cap [(A_1 B_2 \dots B_n) \cup (A_2 B_1 \dots B_n) \cup \dots \cup (A_n B_1 \dots B_{n-1})]$$

$$= (A_1 B_2 \dots B_n) \cap [(A_1 B_2 \dots B_n) \cup (A_2 B_1 \dots B_n) \cup \dots \cup (A_n B_1 \dots B_{n-1})]$$

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

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

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