《高等概率论》第三次作业

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1. Exercise 16 of subsection 2.6

证明 根据条件 (a) 和 (b) 知，$\forall A \in \mathcal{B}$，有
$$Q(A) + Q(A^c) = Q(A \cup A^c) = Q(\Omega) = 1$$
即 $Q(A^c) = 1 - Q(A)$。

$\forall A_i \in \mathcal{B}$，$A_i A_j = \phi$，$i \neq j$，记 $A_n = (\sum_{i=1}^{n} A_i)^c$，则 $\sum_{i=1}^{\infty} A_i = \Omega$，故根据条件 (c) 有：
$$\sum_{i=1}^{\infty} Q(A_i) = 1$$

于是，
$$\sum_{i=1}^{\infty} Q(A_i) = 1 - Q(A_n) = 1 - Q\left[\left(\sum_{i=1}^{n} A_i\right)^c\right] = 1 - \left[1 - Q\left(\sum_{i=1}^{n} A_i\right)\right] = Q\left(\sum_{i=1}^{n} A_i\right)$$

故 Q 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 $A_i = \{x \in \mathbb{R}^n : x_i \leq a_i\}$，$B_i = \{x \in \mathbb{R}^n : x_i \leq b_i\}$，则 $A_i \subset B_i$，且
$$(-\infty, b] = \bigcap_{i=1}^{n} B_i, \quad (-\infty, (a_1, b_2, \cdots, b_n)] = A_1 B_2 \cdots B_n,$$
$$(-\infty, (b_1, a_2, \cdots, a_n)] = B_1 A_2 \cdots A_n, \quad \cdots, \quad (-\infty, (a_1, b_2, \cdots, a_n)] = A_1 B_2 \cdots A_n$$

于是
$$\begin{aligned} I_n &= (a, b] = \bigcap_{i=1}^{n} B_i \cdot A_i^c = \bigcap_{i=1}^{n} B_i \cap (\bigcap_{i=1}^{n} A_i^c) = \bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i^c) \\ &= \bigcap_{i=1}^{n} B_i \cap [\bigcap_{i=1}^{n} B_i \cap (\bigcup_{i=1}^{n} A_i)] = \bigcap_{i=1}^{n} B_i \cap \{\bigcup_{i=1}^{n} [A_i \cap \bigcap_{i=1}^{n} B_i]\} \\ &= \bigcap_{i=1}^{n} B_i \cap [(A_1 B_2 \cdots B_n) \cup (B_1 A_2 \cdots B_n) \cup \cdots \cup (B_1 B_2 \cdots A_n)] \\ &= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \cdots, b_n)] \cup (-\infty, (b_1, a_2, \cdots, b_n)] \cup \cdots \cup (-\infty, (b_1, b_2, \cdots, a_n)]\} \end{aligned}$$

(b) 显然 $\forall x \in \mathbb{R}^n$，$(-\infty, x] \in \mathcal{B}(\mathbb{R}^n) = \sigma\{[a, b] : -\infty \leq a \leq b < \infty, b \in \mathbb{R}^n\}$，因此，
$$\sigma\{(-\infty, x] : x \in \mathbb{R}^n\} \subset \mathcal{B}(\mathbb{R}^n)$$

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Advances in Engineering Structures, Mechanics & Construction M. Pandey,Wei-Chau Xie,Lei Xu,2007-02-10 This book presents the proceedings of an International Conference on Advances in Engineering Structures Mechanics Construction held in Waterloo Ontario Canada May 14 17 2006 The contents include contains the texts of all three plenary presentations and all seventy three technical papers by more than 153 authors presenting the latest advances in engineering structures mechanics and construction research and practice *Free Energy Calculations* Christophe Chipot,Andrew Pohorille,2007-01-08 Free energy constitutes the most important thermodynamic quantity to understand how chemical species recognize each other associate or react Examples of problems in which knowledge of the underlying free energy behaviour is required include conformational equilibria and molecular association partitioning between immiscible liquids receptor drug interaction protein protein and protein DNA association and protein stability This volume sets out to present a coherent and comprehensive account of the concepts that underlie different approaches devised for the determination of free energies The reader will gain the necessary insight into the theoretical and computational foundations of the subject and will be presented with relevant applications from molecular level modelling and simulations of chemical and biological systems Both formally accurate and approximate methods are covered using both classical and quantum mechanical descriptions A central theme of the book is that the wide variety of free energy calculation techniques available today can be understood as different implementations of a few basic principles The book is aimed at a broad readership of graduate students and researchers having a background in chemistry physics engineering and physical biology **Journal of Engineering Mechanics** ,2006 Variational Multiscale Method for Stochastic Thermal and Fluid Flow Problems Badrinarayanan Velamur Asokan,2006 Advances in Applied Probability ,2007 **Forthcoming Books** Rose Arny,1998-06 *Journal of Applied Probability* ,1975 Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen ,1996 Probability Theory Subject Indexes from Mathematical Reviews American Mathematical Society,1987 Mathematical Reviews ,2001 *Fundamentals of Physics, Chapters 1 - 21* David Halliday,Robert Resnick,Jearl Walker,2000-05-02 This is a supplement to the text Fundamentals of Physics 6th Ed This supplement contains additional sample problems checkpoint style questions organizing questions discussion questions and

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