

《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

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

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 $A \in \mathcal{R}$, $B \in \mathcal{R}$.

$$A \cap B = \prod_{i=1}^d A_i, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n,$$

$$A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n, \quad \dots, \quad A \cap B_1 \cap B_2 \cap \dots \cap B_n = A \cap B_1 \cap \dots \cap B_n$$

于是

$$P_1(A \cap B) = \prod_{i=1}^d P(A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i)$$

$$= P(\prod_{i=1}^d A_i) \cap (\prod_{i=1}^d A_i) = P(\prod_{i=1}^d A_i) \cap (\prod_{i=1}^d A_i)$$

$$= P(\prod_{i=1}^d A_i) \cap (A \cap B_1 \cap \dots \cap B_n \cup A \cap B_1 \cap \dots \cap B_n \cup \dots \cup A \cap B_1 \cap \dots \cap B_n)$$

$$= (A \cap B) \cap ((A \cap B_1 \cap \dots \cap B_n) \cup (A \cap B_1 \cap \dots \cap B_n) \cup \dots \cup (A \cap B_1 \cap \dots \cap B_n))$$

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

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

Resnick Solutions Probability Path

SJ Ball



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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

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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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