

# 《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,

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

故  $P$  满足  $\sigma$ -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

$$A = \cap_{i=1}^{\infty} A_i, \quad A = \cap_{i=1}^{\infty} \{x_1 \leq \omega_1, \omega_2 \leq \omega_2, \dots, \omega_d \leq \omega_d\}$$

$$A = \cap_{i=1}^{\infty} (A_i \cap B \cap \dots \cap B) = A \cap B \cap \dots \cap B$$

于是

$$P_x(A \cap B) = \int_{A \cap B} f(x) = \int_{A \cap B} f(x) \prod_{i=1}^d f(x_i) = \left( \int_A f(x) \right) \left( \int_B f(x) \right)$$

$$= \left( \int_A f(x) \right) \left[ \left( \int_A f(x) \right) \cap \left( \int_B f(x) \right) \right] = \left( \int_A f(x) \right) \left[ \int_{A \cap B} f(x) \cap \int_{A \cap B^c} f(x) \right]$$

$$= \left( \int_A f(x) \right) \left[ \int_{A \cap B} f(x) + \int_{A \cap B^c} f(x) \right] = \int_{A \cap B} f(x) + \int_{A \cap B^c} f(x)$$

$$= \int_{A \cap B} f(x) + \int_{A \cap B^c} f(x) + \int_{A \cap B} f(x) + \int_{A \cap B^c} f(x) = 2 \int_{A \cap B} f(x) + 2 \int_{A \cap B^c} f(x)$$

(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

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

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