

# 《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  $\sigma$ -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

$$A^c = \{\omega \in \mathcal{R}^d\} = \prod_{i=1}^d \mathcal{R}, \quad (-\infty, b] = \prod_{i=1}^d (-\infty, b_i], \quad (-\infty, b_1, b_2, \dots, b_d] = A_1 A_2 \dots A_d,$$

$$(-\infty, b_1, b_2, \dots, b_d] = A_1 A_2 \dots A_d, \quad \dots, \quad (-\infty, (b_1, b_2, \dots, b_d)) = A_1 A_2 \dots A_d$$

于是

$$A_1 \cap A_2 = \prod_{i=1}^d A_i \cap \prod_{i=1}^d A_i = \prod_{i=1}^d (A_i \cap A_i) = \prod_{i=1}^d A_i \cap \prod_{i=1}^d A_i = (\prod_{i=1}^d A_i) \cap (\prod_{i=1}^d A_i)$$

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

$$= \prod_{i=1}^d A_i \cap [(A_1 A_2 \dots A_d) \cap (A_1 A_2 \dots A_d) \cap (A_1 A_2 \dots A_d)]$$

$$= (-\infty, b_1] \cap [(-\infty, (b_1, b_2, \dots, b_d)) \cap (-\infty, (b_1, b_2, \dots, b_d)) \cap \dots \cup (-\infty, (b_1, b_2, \dots, b_d))]$$

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

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

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