

《概率论与数理统计》第三次作业

厦门大学 统计系 2009-2010-1 学年

1. Exercise 16 of subsection 2.4.

证明 由题设得 $0 < a < b < c < d$ ， $0 < e < f < g < h$

$$Q(A) + Q(A') = Q(A \cup A') = Q(A \cap A') = Q(A \cap \emptyset) = 0$$

即 $Q(A') = 1 - Q(A)$ 。

$Q(A) = 2^k \cdot \#A = ab \cdot cd \cdot ef \cdot gh = \left(\sum_{i=1}^k A_i\right) \cdot \left(\sum_{j=1}^k A_j\right) \cdots \left(\sum_{l=1}^k A_l\right) = 1$ ，即题设得 $Q(A) = 1$ 。

$$\sum_{i=1}^k Q(A_i) = 1$$

于是

$$\sum_{i=1}^k Q(A_i) = 1 - Q(A) = 1 - Q\left(\sum_{j=1}^k A_j\right) = 1 - \left[1 - Q\left(\sum_{l=1}^k A_l\right)\right] = Q\left(\sum_{l=1}^k A_l\right)$$

即 $Q(A) = 1 - Q(A')$ ，即得证。证毕。证毕。

2. Exercise 23 of subsection 2.4.

证明 令 $\Omega(A) = \{a \in \mathbb{R}^n : a_i \leq a_j, \forall i < j\} \subset \Omega = \{a \in \mathbb{R}^n : a_i < a_j, \forall i < j\} \subset \mathbb{R}^n \times \mathbb{R}^n$ 。

$$A = \{a, b\} = \bigcap_{i=1}^n A_i, \quad A = \{a_1, a_2, \dots, a_n\} = A_1 A_2 \cdots A_n,$$

$$Q(\{a_1, a_2, \dots, a_n\}) = P(A_1) \cdot P(A_2) \cdots P(A_n), \quad \dots, \quad Q(\{a_1, a_2, \dots, a_n\}) = P(A_1) \cdot P(A_2) \cdots P(A_n)$$

于是

$$\begin{aligned} A_1 = \{a, b\} &= \overline{Q(A_1)} = \overline{Q(A_1 \cup A_2 \cup \dots \cup A_n)} = \overline{Q(A_1 \cup A_2 \cup \dots \cup A_n)} = \overline{Q(A_1 \cup A_2 \cup \dots \cup A_n)} \\ &= \overline{Q(A_1)} \cup \overline{Q(A_2)} \cup \dots \cup \overline{Q(A_n)} = Q(A_1) \cup Q(A_2) \cup \dots \cup Q(A_n) \\ &= Q(A_1) \cup \{a_1, a_2, \dots, a_n\} \cup \{a_1, a_2, \dots, a_n\} \cup \dots \cup \{a_1, a_2, \dots, a_n\} \\ &= Q(\{a_1, a_2, \dots, a_n\}) \cup \{a_1, a_2, \dots, a_n\} \cup \{a_1, a_2, \dots, a_n\} \cup \dots \cup \{a_1, a_2, \dots, a_n\} \\ &\in \Omega(A) \quad \forall a \in \mathbb{R}^n, \quad \{a_1, a_2, \dots, a_n\} \in \Omega(A) \subset \Omega = \{a \in \mathbb{R}^n : a_i < a_j, \forall i < j\} \subset \mathbb{R}^n \times \mathbb{R}^n \\ &\text{即 } Q(\{a_1, a_2, \dots, a_n\}) \in \Omega(A) \subset \Omega = \{a \in \mathbb{R}^n : a_i < a_j, \forall i < j\} \subset \mathbb{R}^n \times \mathbb{R}^n \end{aligned}$$

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