

# 《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  $Q(A^c) = 1 - Q(A)$ .

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

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

于是,

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

故  $Q$  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  $A = \{x \in \mathbb{R}^d : x_1 \leq a\}$ ,  $B = \{x \in \mathbb{R}^d : x_1 \leq b\}$ , 则  $A \subset B$ . 且:

$$(-\infty, b] = \bigcup_{a=-\infty}^b A, \quad (-\infty, (a_1, b_1, \dots, b_n)) = A_1 B_2 \dots B_n,$$

$$(-\infty, (b_1, a_1, \dots, b_n)) = B_1 A_2 \dots B_n, \quad \dots, \quad (-\infty, (b_1, b_2, \dots, a_n)) = B_1 B_2 \dots A_n$$

于是

$$\begin{aligned} I_a &= (a, b] = \bigcup_{a=-\infty}^b A = Q\left(\bigcup_{a=-\infty}^b A\right) = Q\left(\bigcup_{a=-\infty}^b A\right) \cap \left(\bigcup_{a=-\infty}^b A\right)^c = Q\left(\bigcup_{a=-\infty}^b A\right) \cap \left(\bigcup_{a=-\infty}^b A\right)^c \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) \cap \left[\left(\bigcup_{a=-\infty}^b A\right) \cap \left(\bigcup_{a=-\infty}^b A\right)^c\right] = Q\left(\bigcup_{a=-\infty}^b A\right) \cap \left\{\bigcup_{a=-\infty}^b A \cap \left(\bigcup_{a=-\infty}^b A\right)^c\right\} \\ &= Q\left(\bigcup_{a=-\infty}^b A\right) \cap \left[(A_1 B_2 \dots B_n) \cup (B_1 A_2 \dots B_n) \cup \dots \cup (B_1 B_2 \dots A_n)\right] \\ &= (-\infty, b] \cap \left\{(-\infty, (a_1, b_1, \dots, b_n)) \cup (-\infty, (b_1, a_1, \dots, b_n)) \cup \dots \cup (-\infty, (b_1, b_2, \dots, a_n))\right\} \end{aligned}$$

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

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

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**Badrinarayanan Velamur Asokan**



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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

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Journal of Applied Probability ,1999      **Guide to Reprints** ,2009      **Basic Properties and Prediction of Max-ARMA Processes** Richard A. Davis,Sidney I. Resnick,1990      **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 new exercises and problems      *Probability Theory Subject Indexes from Mathematical Reviews* American Mathematical Society,1987  
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## **Table of Contents Solution Probability Path Resnick**

1. Understanding the eBook Solution Probability Path Resnick
  - The Rise of Digital Reading Solution Probability Path Resnick
  - Advantages of eBooks Over Traditional Books
2. Identifying Solution Probability Path Resnick
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Solution Probability Path Resnick
  - User-Friendly Interface
4. Exploring eBook Recommendations from Solution Probability Path Resnick
  - Personalized Recommendations
  - Solution Probability Path Resnick User Reviews and Ratings
  - Solution Probability Path Resnick and Bestseller Lists
5. Accessing Solution Probability Path Resnick Free and Paid eBooks
  - Solution Probability Path Resnick Public Domain eBooks
  - Solution Probability Path Resnick eBook Subscription Services
  - Solution Probability Path Resnick Budget-Friendly Options
6. Navigating Solution Probability Path Resnick eBook Formats

- ePub, PDF, MOBI, and More
- Solution Probability Path Resnick Compatibility with Devices
- Solution Probability Path Resnick Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Solution Probability Path Resnick
  - Highlighting and Note-Taking Solution Probability Path Resnick
  - Interactive Elements Solution Probability Path Resnick
- 8. Staying Engaged with Solution Probability Path Resnick
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Solution Probability Path Resnick
- 9. Balancing eBooks and Physical Books Solution Probability Path Resnick
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Solution Probability Path Resnick
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Solution Probability Path Resnick
  - Setting Reading Goals Solution Probability Path Resnick
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Solution Probability Path Resnick
  - Fact-Checking eBook Content of Solution Probability Path Resnick
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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