

# 《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,

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

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:

$$(-\infty, b] = \bigcup_{j=1}^{\infty} B_j, \quad (-\infty, (a, b_1, \dots, b_n]) = A B_1 \dots B_n,$$

$$(-\infty, (b_1, b_2, \dots, b_n]) = B_1 B_2 \dots B_n, \quad \text{---}, \quad (-\infty, (a_1, b_1, \dots, a_n]) = A_1 A_2 \dots A_n$$

于是

$$\begin{aligned} I_a(-\infty, b] &= \bigcup_{j=1}^{\infty} I_a B_j = Q(\bigcup_{j=1}^{\infty} B_j | \bigcup_{j=1}^{\infty} A) = (Q(\bigcup_{j=1}^{\infty} B_j) | \bigcup_{j=1}^{\infty} A) \\ &= Q(\bigcup_{j=1}^{\infty} B_j) \setminus [Q(\bigcup_{j=1}^{\infty} B_j) \cap Q(\bigcup_{j=1}^{\infty} A)] = Q(\bigcup_{j=1}^{\infty} B_j) \setminus \{ \bigcup_{j=1}^{\infty} [B_j A \cap Q(\bigcup_{j=1}^{\infty} B_j)] \} \\ &= Q(\bigcup_{j=1}^{\infty} B_j) \setminus [(A B_1 \dots B_n) \cup (A B_1 A_2 \dots B_n B_3) \cup \dots \cup (A B_1 B_2 \dots A_n)] \\ &= (-\infty, b] \cap \{ (-\infty, (a_1, b_1, \dots, b_n]) \cup (-\infty, (a_1, b_1, a_2, \dots, b_n]) \cup \dots \cup (-\infty, (a_1, b_1, \dots, a_n]) \} \end{aligned}$$

(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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**L Reisser**



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*Journal of Engineering Mechanics*, 2006

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