

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

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

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

于是

$$\begin{aligned} A_1 = \{a, b\} &= \overline{Q(A_1)} = \overline{Q(A_1 \cup A_2 \cup \dots \cup A_n)} = \overline{Q(A_1 \cup A_2)} \cup \overline{Q(A_3 \cup \dots \cup A_n)} \\ &= \overline{Q(A_1 \cup A_2)} \cap \overline{Q(A_3 \cup \dots \cup A_n)} = Q(A_1) \cap Q(A_2) \cap \dots \cap Q(A_n) \\ &= Q(A_1) \cap \{a_1 \leq a_2, a_1 \leq a_3, \dots, a_1 \leq a_n, a_2 \leq a_3, \dots, a_2 \leq a_n, \dots, a_n \} \\ &= Q(A_1) \cap \{Q(A_1 \cap \{a_1 \leq a_2, a_1 \leq a_3, \dots, a_1 \leq a_n, a_2 \leq a_3, \dots, a_2 \leq a_n, \dots, a_n \})\} \\ \text{由} & \quad \text{题设得} \forall a \in \mathbb{R}^n : \{a, b\} \in \Omega(A^2) \Leftrightarrow \{a, b\} \subset \{a_1, a_2, \dots, a_n\} \subset \mathbb{R}^n \times \mathbb{R}^n \end{aligned}$$

$$Q(\{a_1, a_2, \dots, a_n\}) \subset \Omega(A^2)$$

Solution Probability Path Resnick

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Solution Probability Path Resnick:

A Probability Path Sidney Resnick, 2019-06-12 Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake Instead A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics applied probability biology operations research mathematical finance and engineering *A Probability Path* Sidney I. Resnick, 2013

The Potential Distribution Theorem and Models of Molecular Solutions Tom L. Beck, Michael E. Paulaitis, Lawrence R. Pratt, 2006-08-31 An understanding of statistical thermodynamic molecular theory is fundamental to the appreciation of molecular solutions This complex subject has been simplified by the authors with down to earth presentations of molecular theory Using the potential distribution theorem PDT as the basis the text provides a discussion of practical theories in conjunction with simulation results The authors discuss the field in a concise and simple manner illustrating the text with useful models of solution thermodynamics and numerous exercises Modern quasi chemical theories that permit statistical thermodynamic properties to be studied on the basis of electronic structure calculations are given extended development as is the testing of those theoretical results with ab initio molecular dynamics simulations The book is intended for students taking up research problems of molecular science in chemistry chemical engineering biochemistry pharmaceutical chemistry nanotechnology and biotechnology

Analysis of Queues Natarajan Gautam, 2012-04-26 Analysis of queues is used in a variety of domains including call centers web servers internet routers manufacturing and production telecommunications transportation hospitals and clinics restaurants and theme parks Combining elements of classical queueing theory with some of the recent advances in studying stochastic networks this book covers a broad range of applications It contains numerous real world examples and industrial applications in all chapters The text is suitable for graduate courses as well as researchers consultants and analysts that work on performance modeling or use queueing models as analysis tools

Numerical Methods for Extreme Responses of Dynamical Systems Mircea D. Grigoriu, 2025-01-22 This book constructs input finite dimensional FD models that are amendable for numerical calculations and provides accurate representations for responses of dynamical systems to these inputs i e numerical solutions of stochastic equations It establishes conditions under which numerical solutions of these equations deliver accurate estimates of extreme responses of dynamical systems that are needed to for example predict extreme weather events and design reliable aircrafts It is intended to serve a broad audience including graduate students researchers engineers scientists and applied mathematicians interested in the formulation and solutions of complex stochastic problems

Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators Tailen Hsing, Randall Eubank, 2015-04-07 Theoretical Foundations of Functional Data Analysis with an Introduction to Linear Operators provides a uniquely broad

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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 *Journal of Engineering Mechanics* ,2006

Variational Multiscale Method for Stochastic Thermal and

Fluid Flow Problems Badrinarayanan Velamur Asokan,2006 **Forthcoming Books** Rose Arny,1998-06 *Advances in Applied Probability* ,2007 **American Book Publishing Record Cumulative 1998** R R Bowker Publishing,1999-03

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