

《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 σ -可加性, 因此是一个概率测度.

2. Exercise 23 of subsection 2.6.

证明 (a) 记 $A = \{x \in \mathbb{R}^d : x_1 \leq a\}$, $B = \{x \in \mathbb{R}^d : x_2 \leq b\}$, 则 $A \in \mathcal{A}$, 且:

$$(-\infty, b] = \bigcap_{j=1}^{\infty} B_j, \quad (-\infty, (a, b_1, \dots, b_k]) = A B_1 \dots B_k,$$

$$(-\infty, (b_1, a_2, \dots, b_k]) = B_1 A_2 \dots B_k, \quad \dots, \quad (-\infty, (a_1, b_2, \dots, a_k]) = A_1 B_2 \dots A_k$$

于是

$$\begin{aligned} \mu_1((a, b]) &= \bigcap_{j=1}^{\infty} \mu_1(A) = \mu_1\left(\bigcap_{j=1}^{\infty} A\right) \cap \bigcap_{j=1}^{\infty} A^c = \left(\bigcap_{j=1}^{\infty} A\right) \cap \left(\bigcup_{j=1}^{\infty} A^c\right) \\ &= \left(\bigcap_{j=1}^{\infty} A\right) \cap \left[\left(\bigcap_{j=1}^{\infty} A\right) \cap \left(\bigcup_{j=1}^{\infty} A^c\right)\right] = \left(\bigcap_{j=1}^{\infty} A\right) \cap \left\{\bigcup_{j=1}^{\infty} [A \cap A^c] \cap \left(\bigcap_{j=1}^{\infty} A\right)\right\} \\ &= \left(\bigcap_{j=1}^{\infty} A\right) \cap [(A B_1 \dots B_k) \cup (A B_2 \dots B_k) \cup \dots \cup (A B_k \dots A_k)] \\ &= (-\infty, b] \cap \{(-\infty, (a_1, b_2, \dots, b_k]) \cup (-\infty, (a_2, b_1, \dots, b_k]) \cup \dots \cup (-\infty, (a_k, b_2, \dots, a_k])\} \end{aligned}$$

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

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

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