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10-07-24
AMATH 561

PROBLEM SET 3

1. Give an example of a probability space $(\Omega, \mathcal{F}, P)$, a random variable X and a function f such that $\sigma(f(X))$ is strictly smaller than $\sigma(X)$ but $\sigma(f(X)) \neq \{\emptyset, \Omega\}$. Give a function g such that $\sigma(g(X)) = \{\emptyset, \Omega\}$. Hint: Look at finite sample spaces with a small number of elements.
Solution:
Part one
Random variable X and f such that $|\sigma(f(X))| < |\sigma(X)|$ and $\sigma(X)$ is not the trivial σ-algebra.
Part two Now also give a function g such that $\sigma(g(X))$ is the trivial σ-algebra, $\{\emptyset, \Omega\}$.

2. Give an example of events A, B, and C, each of probability strictly between 0 and 1, such that $P(A \cap B) = P(A)P(B), P(A \cap C) = P(A)P(C)$, and $P(A \cap B \cap C) = P(A)P(B)P(C)$ but $P(B \cap C) \neq P(B)P(C)$. Are A, B and C independent? Hint: You can let Ω be a set of eight equally likely points.
Solution:
Think of this as an eight sided die...

3. Let $(\Omega, \mathcal{F}, P)$ be a probability space such that Ω is countably infinite, and $\mathcal{F} = 2^{\Omega}$. Show that it is impossible for there to exist a countable collection of events $A_1, A_2, ... \in \mathcal{F}$ which are independent, such that $P(A_i) = 1/2$ for each i. Hint: First show that for each $\omega \in \Omega$ and each $n \in \mathbb{N}$, we have $P(\omega) \leq 1/2^n$. Then derive a contradiction.
Solution:
Literally just use the hint...

4. (a) Let $X \geq 0$ and $Y \geq 0$ be independent random variables with distribution functions F and G. Find the distribution function of XY.
Solution:
These are not explicitly dealing with discrete or continuous. Definitely review lecture notes. Since these are independent try using the formulae from the lecture on 10-16-24.

(b) If $X \geq 0$ and $Y \geq 0$ are independent continuous random variables with density functions f and g, find the density function of XY.
Solution:
Notice these are continuous and you're dealing with densities.

(c) If X and Y are independent exponentially distributed random variables with parameter λ, find the density function of XY.
Solution:

TBD