Notes of Math 733: Probability Theory
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Contents

1 Probability Space

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Setup (Undergraduate level):

Ω sample space: set of all the individual outcomes

$\mathcal{F}$ event space: appropriate collection of subsets of Ω

P : a function on a subsets of Ω, $P(A) = $ the probability of the set (event) A

Axiom 1.1.

$$P(\bigcup_k A_k) = \sum_k P(A_k) \quad \text{whenever } A_k \text{ is a pairwise disjoint sequence of events}$$

Example 1.1.

1. roll a dice: $\Omega = \{1,2,3,4,5,6\}$, $\mathcal{F} = \mathcal{P}(\Omega) = $ power set of $\Omega = $ collection of all subset of Ω

2. # of customers to a service station in some fixed time interval

$$\Omega = \mathbb{Z}_{\geqslant 0}$$
$$\mathcal{F} = \mathcal{P}(\Omega)$$

$$P(k) = e^{-\lambda} \frac{\lambda^k}{k!} \quad \text{for } k \in \Omega$$

$$P(A) = \sum_{k \in A} e^{-\lambda} \frac{\lambda^k}{k!} \quad \text{for } A \subseteq \Omega$$

3. Choose uniformly random real number from $[0, 1]$

$P(x) = 0 \quad \forall\, x \in [0, 1]$

if $0 \leqslant a < b \leqslant 1$:

$$P([a, b]) = b - a$$

4. Flip a fair coin for infinitly many times, $0 = $ heads, $1 = $ tails:

$$\Omega = \{0, 1\}^{\mathbb{Z}_{\geqslant 0}}$$

$$P\{w : x_1 = a_1, x_2 = a_2, \ldots, x_n = a_n\} = 2^{-n} \tag{$*$}$$

From this: $P\{w\} = 0 \quad \forall w \in \Omega$

Exercise 1.1. how to prove Ω is uncountable: diagonal principle

Definition 1.1. Let X be a space. A σ-algebra on X is a collection $\mathcal{A}$ of subsets of X that satisfies these properties:

1. $\varnothing \in \mathcal{A}$

2. $A \in \mathcal{A} \implies A^C \in \mathcal{A}$

3. $\{A_k\}_{k=1}^{\infty} \implies \bigcup_{k=1}^{\infty} A_k \in \mathcal{A}$

And we call $(X, \mathcal{A})$ is a measurable space.

Definition 1.2. Given $(X, \mathcal{A})$ A measure is a function $u : \mathcal{A} \to [0, \infty]$ such that:

1. $P(\varnothing) = 0$

2. $u(\bigcup_k A_k) = \sum_{k=1} u(A_k)$ for a pairwise disjoint sequence $\{A_k\}_k \subseteq \mathcal{A}$

$(X, \mathcal{A}, u)$ is a measure space.

Definition 1.3. If X is a metric space, its Borel σ-algebra $\mathcal{B}_X$ is by definition the smallest σ-algebra containing all the OPEN subsets of X.

Definition 1.4. Lebesgue measure m on $\mathbb{R}^d$ is the measure that satisfies

$$m\left(\prod_{i=1}^{d} [a_i, b_i]\right) = \prod_{i=1}^{d} (b_i - a_i)$$

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Definition 1.5. A <u>probability space</u> $(\Omega, \mathcal{F}, P)$ is a measure space such that $P(\Omega) = 1$.

Example 1.2. Example of product σ-algebra from example 1.1. 4:
$\mathcal{F}$ = product σ-algebra = samllest σ -algebra that contains all sets of the type

$$\{w : x_1 = a_1, \ldots, x_n = a_n\} \quad , n \in \mathbb{Z}_{>0}, a_1, \ldots, a_n \in \{0, 1\}.$$

P obtained from Eq. *

Definition 1.6. Let $(X, \mathcal{A})$, $(Y, \mathcal{B})$ be measurable space, and $f : X \to Y$ be a function. We say f is a <u>measurable function</u> if:

$$f^{-1}(B) = \{x \in X : f(x) \in \mathcal{B}\} \subseteq \mathcal{A}, \quad \forall B \in \mathcal{B}$$

A <u>random variable</u> X is a measurable function:

$$X : (\Omega, \mathcal{F}) \to (\mathbb{R}, \mathcal{B}_{\mathbb{R}})$$

Example 1.3. flip of a fair coin $\Omega = \{w = (x_1, x_2) : x_1, x_2 \in \{0, 1\}\}$, 0 = heads, 1 = tails:

$$X_1(w) = x_1 \quad \text{outcome of the first flip}$$
$$X_2(w) = x_2 \quad \text{outcome of the second flip}$$

We define $Y(w) = X_1(w) + X_2(w) = \#$ of tails in the two flips
The information contained in $Y(w)$ is represented by σ-algebra generated by Y defined as follows:

$$\sigma(Y) = \{\{Y \in B\} : B \in \mathcal{B}_{\mathbb{R}}\}$$
$$= \left\{\varnothing, \Omega, \{(0,0)\}, \{(0,1), (1,0)\}, \{(1,1)\} \text{ and the unions of these sets}\right\} \subsetneqq \mathcal{F}$$

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1. push-forward: $(X, \mathcal{A}, \mu)$ is a measure space, and $(Y, \mathcal{B})$ is a measurable space. And there is a $f : X \to Y$. The push-forward of μ is the measure v on $(Y, \mathcal{B})$ defined by $v(\mathcal{B}) = u(f^{-1}(\mathcal{B}))$

   Exercise 1.2. Check v is a measure.

2. Absolute continuity: Let μ, λ be measures on $(X, \mathcal{A})$. Then μ is absolute continuous w.r.t λ if $\lambda(A) = 0 \Longrightarrow \mu(A) = 0 \quad \forall A \in \mathcal{A}$.

   Remark. $\mu \ll \lambda$. If $\mu \ll \lambda$, then there exists a measurable function $f : X \to \mathbb{R}_{\geqslant 0}$ s.t.

   $$\mu(A) = \int_A f \, d\lambda \qquad \forall A \in \mathcal{A}$$

   This is called Radom-Nikodym derivative $f(x) = \frac{d\mu}{d\lambda}(x)$

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Definition 1.7. Let $X : (\Omega, \mathcal{F}, P) \to (\mathbb{R}, \mathcal{B}_{\mathbb{R}})$ be a random variable. The <u>distribution</u> of X is the $\mu = P \circ X^{-1}$, i.e.,

$$\mu(B) = P\{w \in \Omega : X(w) \in B\} \qquad \text{for } B \in \mathcal{B}$$

In short: $P\{X \in B\} = P(X \in B)$

Definition 1.8. The CDF of X is the function F on $\mathbb{R}$ defined by

$$F(x) = P(X \leqslant x) = \mu(-\infty, x]$$

Definition 1.9. If $\mu \ll$ Lebegue measure, then X has a density function f which satisfies

$$P(a < X \leqslant b) = \int_a^b f(x)\, dx = \mu(a, b] = F(b) - F(a)$$

Remark. A <u>discrete random variable</u> has at most countably many values, and since individual pts have positive probability

$$\mu\{k\} = P(X = k) > 0 = leb\{x\}$$

Then we know $\mu \ll$Leb fails and X has no density function.

Definition 1.10. The <u>expectation</u> of a r.v. X is defined by

$$EX = \int_\Omega X\, dP$$

Remark. Abstract Lebesgue integral on $(\Omega, \mathcal{F}, P)$

Definition 1.11. If $A \in \mathcal{F}$ is an event, its indicator random variable is

$$\mathbf{1}_A(w) = \begin{cases} 1, & \text{if } w \in A, \\ 0, & \text{if } w \notin A. \end{cases}$$

We know

$$\begin{aligned} E[\mathbf{1}_A] &= 0 \cdot P\{\mathbf{1}_A = 0\} + 1 \cdot P\{\mathbf{1}_A = 1\} \\ &= P(A) \end{aligned}$$

Example 1.4.

$X \sim Poisson(\lambda) \implies E[g(X)] = \sum_{k=0}^\infty g(k)\frac{e^{-\lambda}\lambda^k}{k!}$

$X \sim Exp(\lambda) \implies E[g(X)] = \int_0^\infty g(x)\lambda e^{-\lambda}\mathrm{d}x$

Theorem 1.2.

<u>Key result:</u>

$$E[f(X)] := \int_\Omega f(X)\mathrm{d}P = \int_\mathbb{R} f\,d\mu$$

Here: X is a r.v. on $(\Omega, \mathcal{F}, P)$, $\mu = P \circ X^{-1} = $ distribution of X , $f : \mathbb{R} \to \mathbb{R}$ is a Borel function $f(X(w)) = (f \circ X)(w)$

Proof.

1. $f = \mathbf{1}_B, B \in \mathcal{B}_\mathbb{R}$.

   Remark. Notation: $\int_\Omega \mathbf{1}_B(X(w))P(\mathrm{d}w)$ (same as $dP(w)$)

   $$\int_\Omega \mathbf{1}_B(X(w))P(\mathrm{d}w) = \int_\Omega \mathbf{1}_{X^{-1}(\mathcal{B})}(w)\mathrm{d}x$$
   $$= P(X^{-1}(B)) = \mu(B) = \int_\mathbb{R} \mathbf{1}_B d\mu$$

2. $f = \sum_{i=1}^n a_i \mathbf{1}_{B_i}, a_1, \ldots, a_n \in \mathbb{R}, B_1, \ldots, B_n \in \mathcal{B}_\mathbb{R}$

   $$\int_\Omega \sum_{i=1}^n a_i \mathbf{1}_{B_i}(X)\,dP = \sum_{i=1}^n a_i \int_\Omega \mathbf{1}_{B_i}(X)\,dP$$
   $$= \sum_{i=1}^n a_i \int_\mathbb{R} \mathbf{1}_{B_i}\,d\mu$$
   $$= \int_R \sum_{i=1}^n a_i \mathbf{1}_{B_i}\,d\mu$$

3. $f \geqslant 0, \exists$ simple function $0 \leqslant f_n$

   $$\int_\Omega f(X)\,dP = \lim_{n \to \infty} \int_\Omega f_n(X)\,dP \qquad (M.C.T.)$$
   $$= \lim_{n \to \infty} \int_\mathbb{R} f_n\,d\mu$$
   $$= \int_\mathbb{R} f\,d\mu$$

   Remark. $f_n(x) = \sum_{k=0}^{n(2^n-1)} \frac{k}{2^n} \mathbf{1}\{\frac{k}{2^n} \leqslant f(x) < \frac{k+1}{2^n}\} + n\mathbf{1}\{f(x) > n\}$

4. For general $f : \mathbb{R} \to \mathbb{R} = f^+ - f^-$ Borel function where $f^+, f^- \geqslant 0$

   $$\int_\Omega f(X)\,dP = \int_\Omega f^+(X)\,dP - \int_\Omega f^-(X)\,dP$$
   $$= \int_\mathbb{R} f^+\,d\mu - \int_\mathbb{R} f^-\,d\mu$$
   $$= \int_\mathbb{R} f\,d\mu$$

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$\square$

Example 1.5.   1. $X \sim Possion(\lambda)$, μ = distribution of X. We know $\mu(B) = \sum_{k:k \in B} e^{-\lambda} \frac{\lambda^k}{k!} \implies$
$\mu(\mathbb{R} \backslash \mathbb{Z}_{\geqslant 0}) = 0$. Then we have:

$$
\begin{aligned}
E[e^{-tX}] &= \int_{\mathbb{R}} e^{-tx} \mu(dx) \\
&= \int_{\mathbb{Z}_{\geqslant 0}} e^{-tx} \mu(dx) \\
&= \sum_{k \in \mathbb{Z}_{k \geqslant 0}} \int_{\{k\}} e^{-tx} \mu(dx) \\
&= \sum_{k \geqslant 0} e^{-tk} e^{-\lambda} \frac{\lambda^k}{k!} \\
&= e^{-\lambda} e^{\lambda e^{-t}} \\
&= e^{\lambda(e^{-t} - 1)}
\end{aligned}
$$

2. $X \sim Exp(\lambda)$

$$
\begin{aligned}
E[e^{-tX}] &= \int_{\mathbb{R}} e^{-tx} \mu(dx) = \int_{[0,\infty)} e^{-tx} \lambda e^{-\lambda x} \, dx \\
&= \lim_{M \to \infty} \int_{[0,M]} \lambda e^{-(t+\lambda)x} \, dx = \lim_{M \to \infty} R \int_0^M \lambda e^{-(t+\lambda)x} \mathrm{d}x \\
&= \lim_{M \to \infty} (-\frac{\lambda}{t+\lambda}) e^{-(t+\lambda)x} |_0^M \\
&= \lim_{M \to \infty} \left((-\frac{\lambda}{t+\lambda}) e^{-(t+\lambda)M} + \frac{\lambda}{t+\lambda} \right) \\
&= \frac{\lambda}{t+\lambda}
\end{aligned}
$$

2   Laws of Large Numbers

[**Date:** Sep 12, 2024]

2.1   Independence

Perhaps you recall this: events A and B are independent if $P(A \cap B) = P(A)P(B)$

Definition 2.1. Let $\Omega, \mathcal{F}, P$ be a probability space.

Let $\mathcal{F}_1, \ldots, \mathcal{F}_n$ be sub-σ-algebra of $\mathcal{F}$. (Means each $\mathcal{F}_i$ is a σ-algebra and $\mathcal{F}_i \subseteq \mathcal{F}$)

Then we say $\mathcal{F}_1, \ldots, \mathcal{F}_n$ are independent if $\forall A_1 \in \mathcal{F}_1, A_2 \in \mathcal{F}_2, \ldots, A_n \in \mathcal{F}_n$, then

$$P(\bigcap_{i=1}^{n} A_i) = \prod_{i=1}^{n} P(A_i)$$

Now r.v.'s $X_1, \ldots, X_n$ on Ω are independent if the σ-algebra $\sigma(X_1), \ldots, \sigma(X_n)$ are independent. Equivalently, $\forall$ measurable sets in the range space,

$$P(\bigcap_{i=1}^{n} \{X_i \in B_i\}) = \prod_{i=1}^{n} P\{X_i \in B_i\}$$

Events $A_1, \ldots, A_n$ are independent if the r.v.'s $\mathbf{1}_{A_1}, \ldots, \mathbf{1}_{A_n}$ are independent.

And arbitrary collection $\{\mathcal{F}_\beta : \beta \in \mathcal{J}\}$ of sub-σ-algebra is independent if $\forall$distinct $\beta_1, \ldots, \beta_n \in \mathcal{J}$, $\mathcal{F}_{\beta_1}, \ldots, \mathcal{F}_{\beta_n}$ are independent.

Claim 2.1. <u>Fact:</u> $X_1, \ldots, X_n$ are independent, then so are $f_1(X_1), \ldots, f_n(X_n)$

Remark. Why product?

X, Y discrete r.v.'s. We're interested in the event $\{X = k\}$. Suppose we learn that $Y = m$. We replace P with $P(\cdot, Y = m)$ defined by $P(A|Y = m) = \frac{P(A \cap \{Y=m\})}{P(Y=m)}$

When is $P(X = k) = P(X = k|Y = m)$?

$$P(X = k) = P(X = k|Y = m)$$
$$\iff P(X = k)P(Y = m) = P(X = k, Y = m)$$

We need some notions/tool to check easily if two r.v.'s are independent.

1. Develop a simpler criterion for checking independence of a given collection of r.v.'s.

2. To construct a probability space with desired independent r.v.'s.

Example 2.1. Let X_1, X_2, X_3 be independent $Bernolli(p)$ r.v.'s.

$$P(X_i = 1) = p = 1 - P(X_i = 0)$$

Consider the following events:
$$\begin{cases} \{X_1 + X_2 = 1\} \\ \{X_2 + X_3 = 1\} \end{cases}$$

Firstly we have:

$$P(X_1 + X_2 = 1) = P(01) + P(10) = 2p(1-p) = P(X_2 + X_3 = 1)$$

And we have:

$$P(X_1 + X_2 = 1, X_2 + X_3 = 1) = P(101) + P(010) = p^2(1-p) + p(1-p)^2 = p(1-p)$$

If the two events and independent, we have:

$$\begin{aligned} P(X_1 + X_2 = 1, X_2 + X_3 = 1) &= P(X_1 + X_2 = 1) \cdot P(X_2 + X_3 = 1) \\ &\iff p(1-p) = 4p^2(1-p)^2 \\ &\iff p(1-p) = \frac{1}{4}, \ p = 0, \text{ or } p = 1 \\ &\iff p = \frac{1}{2}, 0, \text{ or } 1 \end{aligned}$$

Theorem 2.2. Let $\mathcal{A}_1, \ldots, \mathcal{A}_n$ be subcollection of $\mathcal{F}$, Assume that each $\mathcal{A}_i$ is closed under intersection, which means $(A, B \in \mathcal{A}_i \implies A \bigcap B \in \mathcal{A}_i)$ and $\Omega \in \mathcal{A}_i$. Assume that the probability $P(\bigcap_{i=1}^{n} A_i) = \prod_{i=1}^{n} P(A_i) \quad \forall A_1 \in \mathcal{A}_1, \ldots, A_n \in \mathcal{A}_n$. Then the σ-algebra $\sigma(\mathcal{A}_1), \ldots, \sigma(\mathcal{A}_n)$ are independent.

Example 2.2. Collection of sets which can generate Borel-algebra:
$A_i = \{(a, b) : -\infty < a < b < \infty\}$, then $\sigma(A_i) = \mathcal{B}_{\mathbb{R}}$.
Or you can take $(-\infty, b]$ ......

The tool for proving the theorem: Dynkin's $\pi - \lambda$ theorem.

Definition 2.2. Let $\mathcal{A}$ be a collection of subset of Ω

1. $\mathcal{A}$ is a π-system if it is closed under intersections.

2. $\mathcal{A}$ is a λ-system if it has the following three properties:

   (a) $\Omega \in \mathcal{A}$
   (b) $\forall A, B \in \mathcal{A}$ and $A \subseteq B \implies B \backslash A \in \mathcal{A}$
   (c) If $A_1 \subseteq A_2 \cdots \subseteq A_n \subseteq \cdots$ and each $A_i \in \mathcal{A}$, then $\bigcup_{i=1}^{\infty} A_i \in \mathcal{A}$

Theorem 2.3. Suppose $\mathcal{P}$ is a π-system, $\mathcal{L}$ is a λ-system and $\mathcal{P} \subseteq \mathcal{L}$, then $\sigma(\mathcal{P}) \subseteq \mathcal{L}$

We use theorem 2.3 to prove theorem 2.2.

Proof of theorem 2.2:

Fix $A_2 \in \mathcal{A}_2, \ldots, A_n \in \mathcal{A}_n$, set $\mathcal{F} = A_2 \bigcap \cdots \bigcap A_n$

$$\mathcal{L} = \{A \in \mathcal{F} : P(A \bigcap F) = P(A)P(F)\}$$

Claim 2.4. $\mathcal{A}_1 \subseteq \mathcal{L}$.

Proof of Claim 2.4.

Check that $P(F) = \prod_{i=2}^{n} P(A_i)$

Take $A_1 = \Omega$

Let $A_1 \in \mathcal{A}_1$. $P(A_1 \bigcap F) = P(\bigcap_{i=1}^{n} A_i) = \prod_{i=1}^{n} P(A_i) = P(A_i)P(F)$ $\qquad \square$

Claim 2.5. $\mathcal{L}$ is a λ-system.

Proof of Claim 2.5.

1. $\Omega \in \mathcal{A}_1 \subseteq \mathcal{L}$

2. Let $A, B \in \mathcal{L}, A \subseteq B$. We want $B \backslash A \in \mathcal{L}$.

$$P\Big((B \backslash A) \bigcap F\Big) = P\Big((B \bigcap F) \backslash (A \bigcap F)\Big) = P(B \bigcap F) - P(A \bigcap F)$$

3. Let $\mathcal{L} \ni A_i \nearrow A..$ We want: $A \in \mathcal{L}$

$$P(A \bigcap F) = \lim_{n \to \infty} P(A_n \bigcap F) \qquad \text{because } A_n \bigcap F \nearrow A \bigcap F$$

We've checked that $\mathcal{L}$ is a λ-system. So $\sigma(\mathcal{A}_1) \subseteq \mathcal{L}$

$\qquad \square$

We continue the proof of theorem 2.2:

Then $P(\bigcap_{i=1}^{n} A_i) = \prod_{i=1}^{n} P(A_i) \qquad \forall A_1 \in \sigma(\mathcal{A}_1), A_2 \in \mathcal{A}_2, \ldots, A_n \in \mathcal{A}_n$

We can use the same argument to upgrade each $\mathcal{A}_i$ in turn to $\sigma(\mathcal{A}_i)$. At the end we have the product properties for all members of $\sigma(\mathcal{A}_1), \ldots, \sigma(\mathcal{A}_n)$ $\qquad \square$

Corollary 2.6. $\mathbb{R}$-valued r.v.'s $X_1, \ldots, X_n$ are independent iff

$$P(\bigcap_{i=1}^{n} \{X_i \leqslant s_i\}) = \prod_{i=1}^{n} P\{X_i \leqslant s_i\}$$

Today:

$$\text{Independent r.v's} \begin{cases} \text{product measure} \\ \\ \text{convolutions} \end{cases}$$

2.2 product measures

Definition 2.3. Suppose $(X_1, \mathcal{A}_1, \mu_1), \ldots, (X_n, \mathcal{A}_n, \mu_n)$ are σ-finite measure spaces. The <u>product</u> measure space $(X, \mathcal{A}, \mu)$ is defined as follows:

$$X = \prod_{i=1}^{n} X_i = \text{ the Cartesian product}, \mathcal{A} = \text{ product } \sigma-algebra = \otimes_{i=1}^{n} \mathcal{A}_i = \sigma\{A_1 \times \cdot \times A_n : A_i \in \mathcal{A}_i\}$$

$\mu = \text{product measure} = \otimes_{i=1}^{n} \mu_i = \text{ by def the unique measure } \mu \text{ on } \mathcal{A} \text{ such that}$

$$\mu(A_1 \times \cdot \times A_n) = \prod_{i=1}^{n} \mu_i(A_i) \quad \forall A_1 \in \mathcal{A}_1, \ldots, A_n \in \mathcal{A}_n$$

Theorem 2.7 (Tonelli-Fubini Theorem).

$(n = 2)$: $\int_{X \times Y} f(x, y) \mu \otimes v(dx, dy) = \int_Y [\int_X f(x, y) \, \mu(dx)] v(dy)$

Suppose each X_i is a metric space w.r.t $\mathcal{B}_{X_i}$; also X is a metric space w.r.t $\mathcal{B}_X$. Relationship of $\otimes_{i=1}^{n} \mathcal{B}_{X_i}$ & $\mathcal{B}_X$.

Take $n = 2$: $\mathcal{B}_X \otimes \mathcal{B}_Y = \sigma\{A \times B : A \in \mathcal{B}_X, B \in \mathcal{B}_Y\} = \sigma\{ \underbrace{A \times B}_{\text{open set in } X \times Y} : A \subseteq X \text{ open}, B \subseteq$

Y open $\}$

Definition 2.4. Separable metric space has a countable dense subset.

Example 2.3.

1. $\mathbb{R}^d$

2. $C[0, 1]$

3. $C([0, \infty])$: here the metric $d(f, g) = \sup_{0 \leqslant x < \infty} |f(x) - g(x)|$ makes not separable!
   But $d(f, g) = \sum_{n=1}^{\infty} 2^{-n}(\sup_{0 \leqslant x \leqslant n} |f(x) - g(x)| \wedge 1)$

Theorem 2.8 (Proposition 1.5 in Folland).

<u>Fact</u>: If X, Y are separable metric spaces, then $\mathcal{B}_X \otimes \mathcal{B}_Y = \mathcal{B}_{X \times Y}$

Remark. reference: Richard M. Dudley: Real Analysis and Probability, Prop 4.1.7

Definition 2.5. Suppose $X_1, \ldots, X_n$ are r.v.'s on $(\Omega, \mathcal{F}, P)$. Let $\mu_i(B) = P(X_i \in B)$, $B \in \mathcal{B}_{\mathbb{R}}$ be the distribution (marginal distribution of X_i) of X_i

$X = (X_1, \ldots, X_n)$ is an $\mathbb{R}^n$-valued random variable and its distribution (joint distribution of $X_1, \ldots, X_n$) is a probability measure μ on $\mathbb{R}^n$.

Theorem 2.9. $X_1, \ldots, X_n$ independet $\iff \mu = \otimes_{i=1}^{n} \mu_i$

Proof.

1. $\implies$: Let $A_1 \times \cdots \times A_n \in \mathcal{B}_{\mathbb{R}^n}$.

$$\mu(A_1 \times \cdots \times A_n) = P\{(X_1, \ldots, X_n) \in A_1 \times \cdots \times A_n\}$$

$$= P\{X_1 \in A_1, \ldots, X_n \in A_n\} = \prod_{i=1}^{n} P(X_i \in A_i) = \prod_{i=1}^{n} \mu_i(A_i).$$

$$\pi - \lambda \text{ thm} \implies \mu = \otimes_{i=1}^{n} \mu_i$$

2. $\implies$ Similar

$\square$

Corollary 2.10. If $E|f_i(X_i)| < \infty$ for $i = 1, \ldots n$, $X_1, \ldots, X_n$ independent, then

$$E\left[\prod_{i=1}^{n} f_i(x_i)\right] = \prod_{i=1}^{n} E\left[f_i(X_i)\right]$$

Proof. Note that when $X_1, \ldots, X_n$ are independent, then $f(X_1), \ldots, f(X_n)$ are independent.
   Take $n = 2$. Let $\mu_i = P \circ X_i^{-1}$

$$E[f_1(X_i)f_2(X_2)] = \int_{\mathbb{R}^2} f_1(x_1)f_2(x_2)(\mu_1 \otimes \mu_2)(dx_1 dx_2)$$

$$= \int_R \mu_2(dx_2) \int_{\mathbb{R}} \mu_1(dx_1)f_1(x_1)f_2(x_2)$$

$$= \int_{\mathbb{R}} u_2(dx_2)f_2(x_2) \int_{\mathbb{R}} u_1(x_1)f_1(x_1)$$

$$= E\left[f_1(X_1)\right]E\left[f_2(X_2)\right]$$

$\square$

Remark. It's OK to mix notation: if $X \perp\!\!\!\perp Y$, then

$$E\left[g(X,Y)\right] = \int g \, d\mu \otimes \nu = \int \nu(dy) \int \mu(dx)g(x,y)$$

$$= \int \nu(dy)\mathbb{E}\left[g(X,y)\right]$$

Corollary 2.11. Let $X = (X_1, \ldots, X_n)$ have PDF f on $\mathbb{R}^n$, and let f_i be PDF of X_i for $i = 1, \ldots, n$. Then

$$X_1, \ldots, X_n \text{ are independent} \iff f(x_1, \ldots, x_n) = \prod_{i=1}^{n} f_i(x_i) \quad \text{for Lebesgue almost every} (x_1, \ldots, x_n) \in \mathbb{R}$$

Definition 2.6 (convolutions)**.** Let μ, v be Borel probability measure on $\mathbb{R}$. Their convolution is

$$\mu * \nu(B) = \int_{\mathbb{R}} \mu(B - x)\nu(dx), \quad B \in \mathcal{B}_{\mathbb{R}}$$

Why is $\mu(B - x)$ is measurable?

$\mu(B - x) = \int_{\mathbb{R}} \mathbf{1}_{B-x}(y)\mu(dy) = \int_{\mathbb{R}} \quad \underbrace{\mathbf{1}_B(x + y)}_{\text{jointly measurable function}} \quad (x, y)\mu(dy)$

Fubini $\implies$ the intepretation over y leaves a measurable function of the variable x.

We consider the probability meaning of $\mu * v$:

$$\begin{aligned}
\mu * \nu(B) &= \int_{\mathbb{R}} \Big[\int_{\mathbb{R}} \mathbf{1}_B(x + y)\mu(dx) \Big]\nu(dy) \\
&= \int_{\mathbb{R}^2} \mathbf{1}_B(x + y)(\mu \otimes \nu)(dx, dy) \\
&= \mathbb{E}\Big[\mathbf{1}_B(X + Y) \Big] \\
&= P(X + Y \in B)
\end{aligned}$$

Let $X \perp\!\!\!\perp Y$, $X \sim \mu, Y \sim \nu$. Then we have $(X, Y) \sim \mu \otimes \nu$

Theorem 2.12. $X \perp\!\!\!\perp Y$, $X \sim \mu$, $Y \sim \mu \implies X + Y \sim \mu \times \nu$

What happened

Suppose μ has PDF f, ν has PDF g. Find

$$\begin{aligned}
\mu * \nu(A) &= \int_{\mathbb{R}^2} \mathbf{1}_A(x + y)\mu(dx)\nu(dy) \\
&= \int_{\mathbb{R}^2} \mathbf{1}_A(x + y)f(x)g(y), dxdy \\
&= \int_{\mathbb{R}} dx f(x) \int_{\mathbb{R}} \mathbf{1}_A(x + y)g(y)\, dy \\
&= \int_{\mathbb{R}} dx f(x) \int_{\mathbb{R}} \mathbf{1}_A(y)(y - x)\, dy \\
&= \int_{\mathbb{R}} dy \mathbf{1}_A(y) \int_{\mathbb{R}} dx f(x)g(y - x)
\end{aligned}$$

By definition $f * g(y)$ we see that is the PDF of $\mu * v$

Example 2.4. Gaussian density: $f(x_1) = \frac{1}{\sqrt{2\pi\sigma_1^2}}e^{-\frac{(x - m_1)}{2\sigma_1^2}}$ and $f(x_2) = \frac{1}{\sqrt{2\pi\sigma_2^2}}e^{-\frac{(x - m_2)^2}{2\sigma_2^2}}$.

We have

$$(f_1 * f_2)(x) = \frac{1}{\sqrt{2\pi(\sigma_1^2 + \sigma_2^2)}}e^{-\frac{(x - m_1 - m_2)^2}{2(\sigma_1^2 + \sigma_2^2)}}$$