Athreya Lahiri Chapter 2 Solutions

Arthur Chen

May 16, 2025

Problem 2.1

Prove de Morgan's laws. Let $\Omega_i, i = 1, 2$ be two nonempty sets, and let $T : \Omega_1 \to \Omega_2$ be a map. For any collection $\{A_\alpha : \alpha \in I\}$ of subsets of Ω_2, prove that

$$\begin{aligned} T^{-1}\left(\bigcup_{\alpha \in I} A_\alpha\right) &= \bigcup_{\alpha \in I} T^{-1}(A_\alpha) \\ T^{-1}\left(\bigcap_{\alpha \in I} A_\alpha\right) &= \bigcap_{\alpha \in I} T^{-1}(A_\alpha) \\ \left(T^{-1}(A)\right)^C &= T^{-1}(A^C) \end{aligned}$$

For the first,

$$\begin{aligned} T^{-1}\left(\bigcup_{\alpha \in I} A_\alpha\right) &= \{B \in \Omega_1 : T(B) \in \bigcup_{\alpha \in I} A_\alpha\} \\ &= \bigcup_{\alpha \in I} \{B \in \Omega_1 : T(B) \in A_\alpha\} \\ &= \bigcup_{\alpha \in I} T^{-1}(A_\alpha) \end{aligned}$$

with a similar argument holding for the second. For the third,

$$\left(T^{-1}(A)\right)^C = \{B \in \Omega_1 : T(b) \in A\}^C = \{B \in \Omega_1 : T(b) \in A^C\} = T^{-1}(A^C)$$

Problem 2.6

Let $X_i, i = 1, 2, 3$ be random variables on a probability space $(\Omega, \mathcal{F}, \boldsymbol{P})$. Consider the equation (with $t \in \mathbb{R}$)

$$X_1(\omega)t^2 + X_w(\omega)t + X_3(\omega) = 0$$

Part a

Show that $A \coloneqq \{\omega \in \Omega : \text{The above equation has two distinct roots}\} \in \mathcal{F}$.

The condition for $\omega \in A$ is equivalent to

$$\{\omega : X_1(\omega) \neq 0\} \cap \{\omega : X_2^2(\omega) - 4X_1(\omega)X_3(\omega) > 0\}$$

because this indicates that the polynomial is second-order and its discriminant is positive. $X_1(\omega)$ and $X_2^2(\omega) = 4X_1(\omega)X_3(\omega)$ are random variables on probability space $(\Omega, \mathcal{F}, \boldsymbol{P})$ and the sets $(0, \infty)$ and $(-\infty, 0) \cup (0, \infty)$ are Borel sets in $\mathbb{R}$, so both of the above sets are in F, and their intersection is thus in F.

Part b

Let $T_1(\omega)$ and $T_2(\omega)$ denote the two roots of the above equation on A. Let

$$f_i(\omega) = \begin{cases} T_i(\omega) & \omega \in A \\ 0 & \omega \in A^C \end{cases}$$

Show that (f_1, f_2) is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}^2) \rangle$-measurable.

Lemma 1 *Let f be a non-negative $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable function. Then $\sqrt{f}$ is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable.*

Proof: *For all $a \geq 0$,*

$$(\sqrt{f(\omega)})^{-1}((-\infty, a]) = \{\omega : 0 \leq \sqrt{f(\omega)} \leq a\} = \{\omega : 0 \leq f(\omega) \leq a^2\} \in F$$

$\square$

By the quadratic formula (arbitrarily letting $i = 1$ be the positive root), we have that

$$f_1(\omega) = \frac{-X_2(\omega) + \sqrt{X_2^2(\omega) - 4X_1(\omega)X_3(\omega)}}{2X_1(\omega)} \mathbb{1}_A$$

and f_2 is the negative root. By Problem 2.3, since the numerator and denominator are $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable, $A\ inF$, and the restriction in A prevents the denominator from being zero, $f_i, i = 1, 2$ is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable, and the Cartesian product of $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable functions is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable.

Problem 2.7

Let $M \coloneqq ((X_{ij})), 1 \leq i, j \leq k$ be a random matrix of random variables X_{ij} defined on a probability space $(\Omega, \mathcal{F}, \boldsymbol{P})$.

Part a

Show that $det(M)$ and $tr(M)$ are both $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable.

The trace is trivial; the diagonal entries of M are $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable and so is their sum. The determinant follows by induction on the size of M. When $k = 1$, the determinant is the random variable X_{11}, which by assumption is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable. Assuming that the determinant of a size $k-1$ matrix of random variables in $(\Omega, \mathcal{F}, \boldsymbol{P})$ is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable, by the Laplace expansion, we can rewrite the determinant of the size k matrix as the sum of random variables multiplied by the determinant of size $k-1$ matrices, and this sum is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable.

Part b

Show that the largest eigenvalue of $M'M$ is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable.

Using the hint, I will note that the largest eigenvalue is equal to

$$\sup_x \frac{x'M'Mx}{x'x} \mathbb{1}_{x \neq 0}$$

The numerator and denominator are the sums of products of random variables in $(\Omega, \mathcal{F}, \boldsymbol{P})$ and the denominator is restricted from zero, so the internal function is $\langle \mathcal{F}, \mathcal{B}(\mathbb{R}) \rangle$-measurable, and the supremum of a measurable function is measurable.