Solutions of A Probabilit Path

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1 Solutions to Chapter 1: Sets and Events

1.9.1 $\forall B \in \aleph$, since $\mathcal{C} \subset B$, we have $\{0\} \in B$, therefore $\Omega \setminus \{0\} = \{1\} \in B$. Also $\emptyset \in B$ and $\Omega \in B$. Therefore $\{\emptyset, \{0\}, \{1\}, \Omega\} \subset B$. Note that $\mathcal{P}(\Omega) = \{\emptyset, \{0\}, \{1\}, \Omega\}$. This means

$$\aleph = \{\mathcal{P}(\Omega)\}$$

1.9.2 Like in 1.9.1, we can conclude that

$$\forall B \in \aleph \quad \Rightarrow \{\emptyset, \{0\}, \{1,2\}, \Omega\} \subset B$$

Also note that $\{\emptyset, \{0\}, \{1,2\}, \Omega\}$ is a σ-field itself which means

$$\sigma(\mathcal{C}) = \{\emptyset, \{0\}, \{1,2\}, \Omega\}$$

Those subsets of Ω which are not included in $\sigma(\mathcal{C})$ are

$$\{1\}, \quad \{2\}, \quad \{0,1\}, \quad \{0,2\}$$

and it's easy to check that they are all included in B if any one of them is inclued. So to sum up, we have

$$\aleph = \{\sigma(\mathcal{C}), \mathcal{P}(\Omega)\}$$

1.9.3 Firstly

$$\begin{aligned}
\limsup_{n\to\infty} A_n \cup B_n &= \left\{ x \left| \sum_{n=1}^{\infty} 1_{A_n \cup B_n}(x) = \infty \right. \right\} \\
&= \left\{ x \left| \sum_{n=1}^{\infty} 1_{A_n}(x) = \infty \quad \text{or} \quad \sum_{n=1}^{\infty} 1_{B_n}(x) = \infty \right. \right\} \\
&= \left\{ x \left| \sum_{n=1}^{\infty} 1_{A_n}(x) = \infty \right. \right\} \cup \left\{ x \left| \sum_{n=1}^{\infty} 1_{B_n}(x) = \infty \right. \right\} \\
&= \limsup_{n\to\infty} A_n \cup \limsup_{n\to\infty} B_n
\end{aligned}$$

Secondly, the statement

$$A_n \cup B_n \to A \cup B, \quad A_n \cap B_n \to A \cap B$$

is true if $A_n \to A$ and $B_n \to B$. Because we have

$$\limsup_{n\to\infty} A_n = \liminf_{n\to\infty} A_n = \lim_{n\to\infty} A_n = A$$
$$\limsup_{n\to\infty} B_n = \liminf_{n\to\infty} B_n = \lim_{n\to\infty} B_n = B$$

Using the result of the first problem we can deduce that

$$\limsup_{n\to\infty} A_n \cup B_n = \limsup_{n\to\infty} A_n \cup \limsup_{n\to\infty} B_n = A \cup B$$

We now have to show that

$$\liminf_{n\to\infty} A_n \cup B_n = \liminf_{n\to\infty} A_n \cup \liminf_{n\to\infty} B_n = A \cup B$$

Or equally

$$\limsup_{n\to\infty} A_n \cup B_n \subset \liminf_{n\to\infty} A_n \cup B_n$$

$$\begin{aligned} x \in \limsup_{n\to\infty} A_n \cup B_n &\iff x \in A \cup B \iff \liminf_{n\to\infty} A_n \cup \liminf_{n\to\infty} B_n \\ \iff \{x \notin A_n, \text{ finitely}\} &\text{ or } \{x \notin B_n, \text{ finitely}\} \\ \implies \{x \notin A_n \cup B_n, \text{ finitely}\} &\iff x \in \liminf_{n\to\infty} A_n \cup B_n \end{aligned}$$

This means $\forall x \in \limsup_{n\to\infty} A_n \cup B_n$, we have that $x \in \liminf_{n\to\infty} A_n \cup B_n$, therefore

$$\limsup_{n\to\infty} A_n \cup B_n \subset \liminf_{n\to\infty} A_n \cup B_n$$

which means

$$A_n \cup B_n \to A \cup B$$

and

$$A_n \cap B_n = (A_n^c \cup B_n^c)^c \to (A^c \cup B_c)^c = A \cap B$$

1.9.4

$$\begin{aligned} \liminf_{n\to\infty} A_n &= \bigcup_{n=1}^{\infty} \bigcap_{k=n}^{\infty} A_k \\ &= \bigcup_{n=1}^{\infty} \bigcap_{k=n}^{\infty} \left\{ \frac{m}{k} : m \in \mathbb{N} \right\} \\ &= \bigcup_{n=1}^{\infty} \mathbb{N} = \mathbb{N} \end{aligned}$$

$$\begin{aligned} \limsup_{n\to\infty} A_n &= \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} A_k \\ &= \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} \left\{ \frac{m}{k} : m \in \mathbb{N} \right\} \\ &= \bigcap_{n=1}^{\infty} \mathbb{Q}^+ = \mathbb{Q}^+ \end{aligned}$$

1.9.5

$$
\begin{aligned}
& \left\{\omega : f_n(\omega) \nrightarrow f(\omega)\right\} \\
\Longleftrightarrow\ & \left\{\omega : \exists\, \epsilon > 0,\ \text{s.t. } \forall N,\ \exists\, n > N,\ \text{s.t. } \left|f_n(\omega) - f(\omega)\right| > \epsilon\right\} \\
\Longleftrightarrow\ & \bigcup_{k=1}^{\infty} \bigcap_{N=1}^{\infty} \bigcup_{n=N}^{\infty} \left\{\omega : \left|f_n(\omega) - f(\omega)\right| > \frac{1}{k}\right\}
\end{aligned}
$$

1.9.6 Use Lemma 1.3.1, we can conclude that

$$
\limsup_{n\to\infty} A_n = \liminf_{n\to\infty} A_n = (0,\ 1]
$$

1.9.7