

MITx: 6.041x Introduction to Probability - The Science of Uncertainty

Bookmarks

Unit 1: Probability models and axioms > Lec. 1: Probability models and axioms > Lec 1 Probability models and axioms vertical9

- Unit 0:
- Overview

▶ Entrance

Survey

- ▼ Unit 1: **Probability**
- models and axioms

Lec. 1: Probability models and axioms

Exercises 1 due Feb 10, 2016 at 23:59 UT 🗗

Mathematical background: Sets; sequences, limits, and series; (un)countable sets.

Solved problems

Problem Set 1

Problem Set 1 due Feb 10, 2016 at 23:59 UT 🗗 EXERCISE: ON COUNTABLE ADDITIVITY (2/2 points)

Let the sample space be the two-dimensional plane. For any real number $x_{\mathbf{k}}$ let A_x be the subset of the plane that consists of all points of the vertical line through the point (x,0) i.e., $A_x = \{(x,y) : y \in \mathfrak{R}\}$

a) Do the axioms of probability theory imply that the probability of the union of the sets A_x (which is the whole plane) is equal to the sum of the probabilities $\mathbf{P}(A_x)$?

No

✓ Answer: No

b) Do the axioms of probability theory imply that

$$\mathbf{P}ig(A_1 \cup A_2 \cup \cdotsig) = \sum_{x=1}^\infty \mathbf{P}(A_x)?$$

(In other words, we consider only those lines for which the x | coordinate is a positive integer.)

Yes ▼

Answer: Yes

Answer:

- a) The collection of sets A_x is not countable because the set of real numbers is not countable (i.e., cannot be arranged in a sequence), and so the additivity axiom does not apply.
- b) The countable additivity axiom applies because we are dealing with a sequence (in particular, a countable collection) of disjoint events.

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