

# Chapter 1

## Probability Theory

**Exercise 1.** Let  $\Omega$  be a set,  $\mathcal{F}$  be  $\sigma$ -field on  $\Omega$ , and  $C \in \mathcal{F}$ . Show that  $\mathcal{F}_C = \{C \cap A : A \in \mathcal{F}\}$  is a  $\sigma$ -field on  $C$ .

**Solution.** This exercise, similar to many other problems, can be solved by directly verifying the three properties in the definition of a  $\sigma$ -field.

(i) The empty subset of  $C$  is  $C \cap \emptyset$ . Since  $\mathcal{F}$  is a  $\sigma$ -field,  $\emptyset \in \mathcal{F}$ . Then,  $C \cap \emptyset \in \mathcal{F}_C$ .

(ii) If  $B \in \mathcal{F}_C$ , then  $B = C \cap A$  for some  $A \in \mathcal{F}$ . Since  $\mathcal{F}$  is a  $\sigma$ -field,  $A^c \in \mathcal{F}$ . Then the complement of  $B$  in  $C$  is  $C \cap A^c \in \mathcal{F}_C$ .

(iii) If  $B_i \in \mathcal{F}_C$ ,  $i = 1, 2, \dots$ , then  $B_i = C \cap A_i$  for some  $A_i \in \mathcal{F}$ ,  $i = 1, 2, \dots$ . Since  $\mathcal{F}$  is a  $\sigma$ -field,  $\cup A_i \in \mathcal{F}$ . Therefore,  $\cup B_i = \cup (C \cap A_i) = C \cap (\cup A_i) \in \mathcal{F}_C$ . ■

**Exercise 2 (#1.12)<sup>†</sup>.** Let  $\nu$  and  $\lambda$  be two measures on a  $\sigma$ -field  $\mathcal{F}$  on  $\Omega$  such that  $\nu(A) = \lambda(A)$  for any  $A \in \mathcal{C}$ , where  $\mathcal{C} \subset \mathcal{F}$  is a collection having the property that if  $A$  and  $B$  are in  $\mathcal{C}$ , then so is  $A \cap B$ . Assume that there are  $A_i \in \mathcal{C}$ ,  $i = 1, 2, \dots$ , such that  $\cup A_i = \Omega$  and  $\nu(A_i) < \infty$  for all  $i$ . Show that  $\nu(A) = \lambda(A)$  for any  $A \in \sigma(\mathcal{C})$ , where  $\sigma(\mathcal{C})$  is the smallest  $\sigma$ -field containing  $\mathcal{C}$ .

**Note.** Solving this problem requires knowing properties of measures (Shao, 2003, §1.1.1). The technique used in solving this exercise is called the “good sets principle”. All sets in  $\mathcal{C}$  have property A and we want to show that all sets in  $\sigma(\mathcal{C})$  also have property A. Let  $\mathcal{G}$  be the collection of all sets having property A (good sets). Then, all we need to show is that  $\mathcal{G}$  is a  $\sigma$ -field.

**Solution.** Define  $\mathcal{G} = \{A \in \mathcal{F} : \nu(A) = \lambda(A)\}$ . Since  $\mathcal{C} \subset \mathcal{G}$ ,  $\sigma(\mathcal{C}) \subset \mathcal{G}$  if  $\mathcal{G}$  is a  $\sigma$ -field. Hence, the result follows if we can show that  $\mathcal{G}$  is a  $\sigma$ -field.

(i) Since both  $\nu$  and  $\lambda$  are measures,  $0 = \nu(\emptyset) = \lambda(\emptyset)$  and, thus, the empty set  $\emptyset \in \mathcal{G}$ .

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<sup>†</sup>The number in parentheses is the exercise number in *Mathematical Statistics* (Shao, 2003). The first digit is the chapter number.

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