

Chapter 1

Probability Theory

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

(i) The empty subset of C is $C \cap \emptyset$. Since \mathcal{F} is a σ -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 σ -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 σ -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)[†]. Let ν and λ be two measures on a σ -field \mathcal{F} on Ω 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 σ -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 σ -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 σ -field. Hence, the result follows if we can show that \mathcal{G} is a σ -field.

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

[†]The number in parentheses is the exercise number in *Mathematical Statistics* (Shao, 2003). The first digit is the chapter number.

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