

# Math 768 Homework 1

Kristian Nestor

## Problem 3

Consider the probability space  $(\Omega, \mathcal{F}, \mathbb{P}) = (\mathbb{R}, \mathcal{B}, \mu)$  and the random variable  $X(\omega) = \omega$ .  $X$  is a random variable as it is a continuous function  $\implies$  measurable  $\implies$  random variable. Then, for any set  $A \in \mathcal{B}$

$$(\mathbb{P} \circ X^{-1})(A) = \mathbb{P}(X^{-1}(A)) = \mathbb{P}(X \in A) = \mathbb{P}(\omega : X(\omega) \in A) = \mu(A)$$

□

## Problem 4

Let the random variable  $\theta \sim U[0, 1]$  which induces a measure  $\mu$  on the probability space  $([0, 1], \mathcal{B}, \mathbb{P})$  where  $\mathbb{P}$  is the Lebesgue measure on  $[0, 1]$ , where,

$$\mu((0, x]) = \mathbb{P}(\{\omega : \theta(\omega) \leq x\}) = x, \forall x \in [0, 1]$$

Furthermore,  $G$  is a non-decreasing function (monotone function) and so measurable  $\implies$  Borel measurable. Therefore,  $G(\theta)$  is also a random variable. Define,  $Z = G(\theta)$ , then fix  $z \in (0, 1)$

$$\begin{aligned} \mathbb{P}\left(Z^{-1}(0, z]\right) &= \mathbb{P}(\omega : Z(\omega) \leq z) \\ &= \mathbb{P}(\omega : G(\theta(\omega)) \leq z) \\ &= \mathbb{P}(\omega : \sup\{x : F(x) \leq \theta(\omega)\} \leq z) \\ &= \mathbb{P}(\omega : \sup\{x : x \leq F^{-1}(\theta(\omega))\} \leq z) \\ &= \mathbb{P}(\omega : F^{-1}(\theta(\omega)) \leq z) \\ &= \mathbb{P}(\omega : \theta(\omega) \leq F(z)) \\ &= F(z) \end{aligned}$$

□

## Problem 5

Consider the probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  and the random variable  $X$  with a continuous distribution function  $F$ . Then,  $F(X)$  is also a random variable as  $F$  is continuous and so Borel measurable. Fix  $z \in (0, 1)$

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