

Statistics 521, Problem Set 3 Solutions

Wellner; 10/18/2007

1. Exercise 2.2.1, page 28. Suppose that $(\Omega, \mathcal{A}) = (R^2, \mathcal{B}_2)$ where \mathcal{B}_2 denotes the σ -field generated by all open subsets of the plane. Recall that this σ -field contains all sets of the form $B \times R$ and $R \times B$ for all $B \in \mathcal{B}$ where $B_1 \times B_2 \equiv \{(r_1, r_2) : r_1 \in B_1, r_2 \in B_2\}$. Now define measurable transformations $X_1(r_1, r_2) = r_1$ and $X_2(r_1, r_2) = r_2$. Then define $Z_1 \equiv \sqrt{X_1^2 + X_2^2}$ and $Z_2 \equiv \text{sign}(X_1 - X_2)$ where $\text{sign}(r) = 1, 0, -1$ according as r is $> 0, = 0, < 0$. Give geometric descriptions of the σ -fields $\mathcal{F}(Z_1)$, $\mathcal{F}(Z_2)$, and $\mathcal{F}(Z_1, Z_2)$.

Solution: The σ -field $\mathcal{F}(Z_1)$ is determined by circles about the origin: if Z_1 is known, then we know that X_1 and X_2 are on a circle with radius Z_1 . The σ -field $\mathcal{F}(Z_2)$ is the finite σ -field generated by the three sets $L^+ \equiv \{(r_1, r_2) \in R^2 : r_1 < r_2\}$, $L \equiv \{(r_1, r_2) \in R^2 : r_1 = r_2\}$, and $L^- \equiv \{(r_1, r_2) \in R^2 : r_1 > r_2\}$. Thus if we know Z_2 , then we know that (X_1, X_2) is either above the forty-five degree line, on this line, or below it. The σ -field $\mathcal{F}(Z_1, Z_2)$ is determined by both the circles generating $\mathcal{F}(Z_1)$ and the three sets generating $\mathcal{F}(Z_2)$: if we know both Z_1 and Z_2 , then we know that (X_1, X_2) is either on a half-circle of radius Z_1 above the diagonal, on the half-circle of radius Z_1 where it is intersected by the diagonal, or on the half-circle of radius Z_1 and below the diagonal.

2. PFS, Exercise 2.2.2, page 28: Suppose that \mathcal{C} is a $\bar{\pi}$ -system. Suppose that \mathcal{V} is a vector space of functions with:
- (i) $1_C \in \mathcal{V}$ for all $C \in \mathcal{C}$.
 - (ii) If $A_n \in \mathcal{V}$ satisfy $A_n \nearrow A$, then $1_A \in \mathcal{V}$.
- (a) Show that $1_A \in \mathcal{V}$ for every $A \in \sigma[\mathcal{C}]$.
 (b) Show that every simple function

$$\sum_1^m x_i 1_{A_i} \text{ is in } \mathcal{V}$$

whenever $m \geq 1$, $x_i \in R$, and $\sum_1^m A_i = \Omega$ with $A_i \in \sigma[\mathcal{C}]$.

- (c) Show that \mathcal{V} contains all $\sigma[\mathcal{C}]$ -measurable functions.

Solution: (a) Consider the collection of sets $\mathcal{A} = \{A \subset \Omega : 1_A \in \mathcal{V}\}$. For $C \in \mathcal{C}$ we have $1_C \in \mathcal{V}$, by hypothesis, so $C \in \mathcal{A}$, and hence $\mathcal{C} \subset \mathcal{A}$.

We will show that \mathcal{A} is a λ -system:

(1) First note that $\Omega \in \mathcal{A}$ since $\Omega \in \mathcal{C}$.

(2) Now suppose that $A_n \in \mathcal{A} \nearrow A$. But then $1_{A_n} \in \mathcal{V}$ with $1_{A_n} \nearrow 1_A \in \mathcal{V}$ by hypothesis, so $A \in \mathcal{A}$.

(3) Finally, suppose that $A, B \in \mathcal{A}$ with $A \subset B$. Then $1_A, 1_B \in \mathcal{V}$ and $1_{B \setminus A} = 1_B - 1_A \in \mathcal{V}$ since \mathcal{V} is a vector space, and hence $B \setminus A \in \mathcal{A}$.

Thus \mathcal{A} is a λ -system and $\mathcal{C} \subset \mathcal{A}$. Therefore by the $\pi - \lambda$ theorem, $\sigma[\mathcal{C}] \subset \mathcal{A}$. It follows that $1_A \in \mathcal{V}$ for all $A \in \sigma[\mathcal{C}]$.

(b) Since \mathcal{V} is a vector space, it follows that all simple functions of the form $\sum_1^m x_i 1_{A_i}$ with $x_i \in \mathbb{R}$ and $A_i \in \sigma[\mathcal{C}]$, $i = 1, \dots, m$ are in \mathcal{V} .

(c) Now suppose that $X = X^+ - X^-$ is a $\sigma[\mathcal{C}]$ -measurable function. Since all non-negative $\sigma[\mathcal{C}]$ measurable functions are monotone limits of simple functions and \mathcal{V} is closed under monotone limits, we conclude that $X^+, X^- \in \mathcal{V}$, and since \mathcal{V} is a vector space, this yields $X \in \mathcal{V}$.

3. PfS, Exercise 2.3.1, page 29: Let X_1, X_2, \dots denote measurable functions from $(\Omega, \mathcal{A}, \mu)$ to $(\overline{\mathbb{R}}, \overline{\mathcal{B}})$.

(a) If $X_n \rightarrow_{a.e.} X$, then $X = \tilde{X}$ a.e. for some measurable \tilde{X} .

(b) If $X_n \rightarrow_{a.e.} X$ and μ is complete, then X itself is measurable.

Solution: (a) Since $X_n \rightarrow_{a.e.} X$, there is a set $N \in \mathcal{A}$ with $\mu(N) = 0$ and $X_n(\omega) \rightarrow X(\omega)$ for all $\omega \in N^c$. Define $Y_n = X_n 1_{N^c}$. Then the Y_n 's are measurable and $Y_n(\omega) = X_n(\omega) 1_{N^c}(\omega) \rightarrow X(\omega) 1_{N^c}(\omega) \equiv \tilde{X}$ for all $\omega \in \Omega$. Since the Y_n 's are measurable and converge everywhere to \tilde{X} , the limit \tilde{X} is measurable. Furthermore, $\tilde{X}(\omega) = X(\omega)$ for all $\omega \in N^c$, so $\tilde{X} = X$ a.e.

(b) From part (a) we have $[\tilde{X} \neq X] \subset N$. Since μ is complete and $\mu(N) = 0$, it follows that $[\tilde{X} \neq X] \in \mathcal{A}$ and $\mu([\tilde{X} \neq X]) = 0$. Now for any set $B \in \overline{\mathcal{B}}$ we can write

$$\begin{aligned} X^{-1}(B) &= (X^{-1}(B) \cap [X = \tilde{X}]) \cup (X^{-1}(B) \cap [X \neq \tilde{X}]) \\ &= (\tilde{X}^{-1}(B) \cap [X = \tilde{X}]) \cup C \end{aligned}$$

where $C = X^{-1}(B) \cap [X \neq \tilde{X}] \subset [X \neq \tilde{X}] \in \mathcal{A}$ with $\mu([X \neq \tilde{X}]) = 0$. By completeness of μ this yields $C \in \mathcal{A}$ and $\mu(C) = 0$. But $\tilde{X}^{-1}(B) \in \mathcal{A}$

since \tilde{X} is measurable, and $[X = \tilde{X}] \in \mathcal{A}$, and hence we conclude that $X^{-1}(B) \in \mathcal{A}$. Thus X is measurable.

4. Pfs, Exercise 2.3.2, page 31: (a) Show that in general \rightarrow_{μ} does not imply $\rightarrow_{a.e.}$.

(b) Give an example with $\mu(\Omega) = \infty$ where $\rightarrow_{a.e.}$ does not imply \rightarrow_{μ} .

Solution: (a) Let $\Omega = [0, 1]$, and $\mu = \lambda =$ Lebesgue measure on $[0, 1]$. Now let $A_1 = [0, 1/2)$, $A_2 = [1/2, 1]$, $A_3 = [0, 1/3)$, $A_4 = [1/3, 2/3)$, $A_5 = [2/3, 1]$, \dots . Now let $X_n(\omega) = 1_{A_n}(\omega)$ for $n = 1, 2, \dots$, and let $X(\omega) = 0$. Now $X_n \rightarrow_{\mu} X = 0$ if $\mu(|X_n| > \epsilon) \rightarrow 0$ as $n \rightarrow \infty$ for every $\epsilon > 0$. In this case, for each $\epsilon \in (0, 1)$ $\mu(|X_n| > \epsilon) = \mu(A_n) \rightarrow 0$ as $n \rightarrow \infty$, so $X_n \rightarrow_{\mu} X = 0$. However, $X_n \rightarrow_{a.e.} X = 0$ iff $\mu(|X_n| > \epsilon \text{ i.o.}) = 0$ for every $\epsilon > 0$. But for any $\epsilon \in (0, 1)$ we have $\{\omega \in \Omega : |X_n(\omega)| > \epsilon \text{ i.o.}\} = [0, 1]$ by construction of the intervals A_n , and hence $\mu(|X_n| > \epsilon \text{ i.o.}) = 1$. Hence $X_n \not\rightarrow_{a.e.} X$.

(b) Let $\Omega = [0, \infty)$ with $\mu = \lambda =$ Lebesgue measure. Set $X_n(\omega) = 1_{[n, n+1)}(\omega)$ for $n = 1, 2, \dots$, and $X(\omega) = 0$. Now $X_n \rightarrow_{a.e.} X$ and in fact, since $X_n(\omega) = 0$ for all $n > \omega$, $X_n(\omega) \rightarrow X(\omega) = 0$ for every $\omega \in \Omega$. But $X_n \not\rightarrow_{\mu} 0$ because, for each $\epsilon \in (0, 1)$,

$$\mu(|X_n| > \epsilon) = 1 \not\rightarrow 0.$$