

<<经典位势论及其对应的概率论>>

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内容概要

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章节摘录

版权页： Filtered measurable spaces and their adapted families of functions provide a mathematical formalism modeling certain physical ideas. A measurable space is a mathematical model of the set of possible events in some physical context, together with a distinguished class of compound events. If I is a subset of \mathbb{R} , a filtration of is a mathematical model for the flow of events in time. Each pair represents a possible outcome of an experiment at time t , and $\mathcal{F}(t)$ represents the class of compound events observable before or at time t . The value x of a function $x(t, \cdot)$ at models the value of some observable at the outcome (t, \cdot) , and the function $x(t, \cdot)$ itself is therefore incorporated in $\mathcal{F}(t)$ in sense that this function is supposed $\mathcal{F}(t)$ measurable; that is, $\{x(\cdot), (\cdot)\}$ is an adapted process. The Measurable Sets of a Topological Measurable Space If a measurable space is given as a topological space, the algebra of measurable sets will always be the algebra of Borel subsets of the space unless some other algebra is specified. In particular, the state space R means the measurable space.

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