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In this monograph the narrow topology on random probability measures on Polish spaces is investigated in a thorough and comprehensive way. As a special feature, no additional assumptions on the probability space in the background, such as completeness or a countable generated algebra, are made. One of the main results is a direct proof of the random analog of the Prohorov theorem, which is obtained without invoking an embedding of the Polish space into a compact space.

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the set of Borel probability measures over a Polish topological space (V, \mathcal{T}_V) ; re-call that the space is Polish if \mathcal{T}_V is a metrizable topology under which V is complete and separable [1, 17]. Throughout, the underlying model of randomness is an abstract probability space (Ω, \mathcal{A}, P) . A random variable $X: \Omega \rightarrow M(V)$, with

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Let P_n is probability measure in (S, \mathcal{S}) (S is polish space). Then P_n is tight iff there exist random variable $X: S \rightarrow [0, \infty]$ such that.
(1) $\{X \leq c\}$ is compact for all $0 < c < \infty$. (2) $P_n(X = \infty) = 0$. (3) $\sup_n E_n X < \infty$.

tightness probability measure in polish space and its ...

(e) Given a morphism between probability spaces, a Polish-valued r.v. on the first probability space always has a copy in the second one (f) Doob-Dynkin functional representation : if Y is a Polish-valued r.v. measurable w.r.t. the σ -field $\sigma(X)$ generated by a random element X in any

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r section 6 the space d_0 of cadlag trajectories $x \in D$ r section 9 to prove the polish spaces stochastics monographs random probability measures on polish spaces crc press book further topologies on random measures 6 in order to illustrate the differences between the topologies we take the simplest nontrivial polish space X which is the two point set $X = \{a, b\}$ with the random probability measures on polish spaces stochastics monographs by gilbert patten file id ec6775 aug 29 2020 random ...

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$\{X\}$ is a compact Polish space, then every probability measure on $\{X\}$ is tight. Furthermore, by Prokhorov's theorem, a collection of probability measures on $\{X\}$ is tight if and only if it is precompact in the topology of weak convergence.

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