

First Look At Rigorous Probability Theory

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Given Borel probability distributions μ, μ_1, μ_2, \dots on R , we shall write $\mu_n \Rightarrow \mu$, and say that $\{\mu_n\}$ converges weakly to μ , if $\int R f d \mu_n \rightarrow \int R f d \mu$ for all bounded continuous Borel-measurable functions $f: R \rightarrow R$. This is a rather natural definition, though we draw the reader's attention to the fact that this convergence need hold only for continuous functions f .

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