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order to illustrate the  
differences between  
the topologies we take  
the simplest nontrivial  
Polish space  $X$ , which  
is the two point set  $X =$   
 $\{a, b\}$ ,  $a \neq b$ , with the  
discrete topology.

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## **Orbanz : Projective limit random probabilities on Polish ...**

7 Probability measures on  $D$  and random elements 40 ... This course deals with weak convergence of probability measures on Polish spaces  $(S;S)$ . For us, the principal examples of Polish spaces (complete separable metric spaces) are ... A

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complete separable  
metric space is called a  
Polish space.

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... When dealing with  
some function-valued  
random elements, such  
as cadlag functions  
endowed with the  
supremum norm, Borel-  
measurability fails to  
hold. ... We know by  
Ulam's theorem that a  
Borel measure on a  
Polish space is  
necessarily tight.

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A Polish group is a topological group  $G$  that is also a Polish space, in other words homeomorphic to a separable complete metric space. A remarkable fact about

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Polish groups is that  
Baire-measurable (i.e.,  
the preimage of any  
open set has the  
property of Baire)  
homomorphisms  
between them are  
automatically  
continuous.

## **Random probability measures on Polish spaces (eBook, 2002**

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Mathematical formalism of integral-driven random measures and their stochastic intensities find numerous applications in stochastic models ...

## **Tightness of measures - Wikipedia**

The distribution of a random variable in a Banach space  $X$  will be a probability measure on  $X$ . When we study

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limit properties of stochastic processes we will be faced with convergence of probability measures on  $X$ . For certain aspects of the theory the linear structure of  $X$  is irrelevant and the theory of probability

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Polish spaces. If  $X$  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

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precompact in the topology of weak convergence. A collection of point masses

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We show how these difficulties can be resolved if the domain  $V$  is a Polish topological space, and give a representation theorem directly

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applicable to the construction of any probability distribution on  $M(V)$  whose first moment measure is well-defined. The proof draws on a projective limit theorem of Bochner, and on properties of set functions ...

## **Probability measures on metric spaces**

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## **Weak Convergence of Probability Measures**

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## Probability

Notations . . . . .

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. . 1 Measurability and  
Completion

## Stochastics

### **0415273870 - Random Probability Measures on Polish Spaces ...**

measure on probability  
measures. To make the  
projective limit  
construction feasible,  
we have to impose  
some topological  
requirements on the  
domain  $V$  of the

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random measure.

Specifically, we require that  $V$  is a Polish space, i.e. a topological space which is complete,

separable and metrizable [17]. This setting is sufficiently general to accommo-