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A measure space is a triplet $(\Omega, \mathcal{F}, \mu)$, with μ a measure on the measurable space (Ω, \mathcal{F}) . A measure space $(\Omega, \mathcal{F}, \mu)$

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P) with P a probability measure is called a probability space. The next exercise collects some of the fundamental properties shared by all probability measures. Exercise 1.1.4. Let (Ω, \mathcal{F}, P) be a probability space and A, B, A_i events in \mathcal{F} .

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a probability measure P on S and that these measures are consistent. Namely, if $S' \subset S$ then $P[S'] = P[S \cap S']$. Then there exists a unique

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probability measure P on R . T . such that $P[J. S (B)] = P. S [B]$ for every cylinder $J. S (B)$. Proof (optional): As a simple exercise, reader is encouraged to show that

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