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$\Omega \rightarrow M(V)$, with

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Let P_n is probability measure in (S, 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 measurable space, then $Y = h(X)$ for some measurable function h .

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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.

Tightness of measures - Wikipedia

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