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Given Borel probability distributions μ, μ_1, μ_2, \dots on \mathbb{R} , we shall write $\mu_n \Rightarrow \mu$, and say that $\{\mu_n\}$ converges weakly to μ , if $\int_{\mathbb{R}} f d\mu_n \rightarrow \int_{\mathbb{R}} f d\mu$ for all bounded continuous Borel-measurable functions $f: \mathbb{R} \rightarrow \mathbb{R}$. 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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In probability theory, the underlying probability triple $(\mathcal{F}, \mathbb{P}, \mathcal{P})$ is usually complete (cf. Exercise 2.3.16; for example this is always true for discrete probability spaces, or for those such as Lebesgue measure constructed using the Extension Theorem).

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