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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)  $\sup_n E_n X < \infty$ .

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(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  $\sigma$ -field  $\sigma(X)$  generated by a random element  $X$  in any measurable space, then  $Y = h(X)$  for some measurable function  $h$  .

### pr.probability - Polish spaces in probability - MathOverflow

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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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