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When in addition

$\mu(\Omega) = 1$, we call the
measure μ

probability measure,
and often label it by P
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that then $P(A) \leq 1$ for

all $A \in \mathcal{F}$. Remark.

When (b) of

Definition 1.1.2 is

relaxed to involve

only finite

collections of disjoint

sets A_n , we say that

μ is a finitely additive

non-negative set-

function.

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