# Lecture 12:
## Generating functions, moments & separating classes

We will see that when working with probability measures over a complicated space $(\Omega, \mathcal{F})$ it will be useful to be able to characterize a probability $P$ on $(\Omega, \mathcal{F})$ by analyzing the value of $\int_\Omega f\,dP$ computed over a range of test functions $f: \Omega \to \bar{\mathbb{R}}$.

Characteristic functions and moment generating functions are an example of this.

## MGF's, CF's and Complex generating functions

Definition:

Let $(\Omega, \mathcal{F}, P)$ be a probability space and $X$ be a random variable (taking values in $\mathbb{R}$). For $t \in \mathbb{R}$ and $z \in \mathbb{C}$ define

$M_X(t) := E(e^{tX})$ ← Moment generating function of $X$ (MGF).

$G_X(z) := E(e^{zX})$ ← Complex generating function of $X$.

$\phi_X(t) := E(e^{itX})$ ← Characteristic function for $X$ (CF).

In general, if $\mu$ is a measure on $(\mathbb{R}, \mathcal{B}(\mathbb{R}))$ define

$$M_\mu(t) := \int_{\mathbb{R}} e^{tx}\,d\mu(x)$$

$$G_\mu(z) := \int_{\mathbb{R}} e^{zx}\,d\mu(x).$$

$$\phi_\mu(t) := \int_{\mathbb{R}} e^{itx}\,d\mu(x)$$



Since $x \mapsto e^{zx}$ takes values in $\mathbb{C}$ we need to say a word about integrating complex valued functions.

If $f: \Omega \to \mathbb{C}$ then one can decompose it into real and imaginary parts:

$$f(\omega) = \underbrace{\mathrm{Re} f(\omega)} + i\, \underbrace{\mathrm{Im} f(\omega)}$$

functions mapping $\mathbb{R} \to \mathbb{R}$.

If $\mu$ is a measure on $(\Omega, \mathcal{F})$ then

$$\int_\Omega f(\omega)\,d\mu(\omega) := \underbrace{\int_\Omega \mathrm{Re} f(\omega)\,d\mu(\omega)} + i \underbrace{\int_\Omega \mathrm{Im} f(\omega)\,d\mu(\omega)}$$

all the properties of $\int_\Omega d\mu$ extent to the complex case with minor changes

when these two are defined i.e. $\mathrm{Re} f, \mathrm{Im} f \in Q(\Omega, \mathcal{F}, \mu)$.

The usefulness of these generating functions come from 3 facts:

1) $\phi_X$ & $G_X$ (and $M_X$ sometimes) characterizes the distribution of $X$.

   E.g. if you have two r.v.s $X$ & $Y$ then $X \overset{\mathcal{D}}{=} Y$ iff $\phi_X(t) = \phi_Y(t)$ $\forall t \in \mathbb{R}$.

   Note: This is analogous to c.d.f.s and densities.

2) The generating functions for sums of independent r.v.s is easy to calculate. i.e. If $X_1, \ldots, X_n$ are independent r.v.s all defined on $(\Omega, \mathcal{F}, P)$ then

$$\phi_{X_1 + \cdots + X_n}(t) = \phi_{X_1}(t) \cdots \phi_{X_n}(t).$$

   Note: The corresponding operation for densities is hard, i.e. the density of $X_1 + \cdots + X_n$ is a $n$-fold convolution of the densities of each $X_i$.

3) If you know $M_X(t)$, $\phi_X(t)$ or $G_X(z)$ you can compute the moments $E(X^k)$ by differentiating.

Note: if $\mu$ is a measure on $(\mathbb{R}, \mathcal{B}(\mathbb{R}))$ s.t.

$$d\mu = f\,dx$$

then $\phi_\mu(-t)$ is just the Fourier transform of $f$. It is actually more natural to think of $\phi_\mu(t)$ as inverse Fourier transform of $f(x)$ where $x$ represents frequency.

This explains fact 3) since the FT diagonalizes convolution.

## Relating $\phi_X$, $M_X$ and $G_X$

There are two examples of generating functions that are useful to keep in your mind.

Let $Z \sim N(0,1)$. Then

$$\phi_Z(t) = e^{-t^2/2}$$

$$M_Z(t) = e^{t^2/2}$$

$$G_Z(z) = e^{z^2/2}$$

Also let $Y$ be a r.v. with density $f(x) = \frac{1}{\pi(1+x^2)}$ w.r.t. $dx$. Then

$$\phi_Y(t) = e^{-|t|}$$

$$M_Y(t) = \begin{cases} 1 & \text{if } t=0 \\ \infty & \text{o.w} \end{cases}$$

$$G_Y(z) = \begin{cases} e^{-|z|} & \text{if } \operatorname{Re} z = 0 \\ \infty & \text{if } \operatorname{Re} z \neq 0 \ \& \ \operatorname{Im} z = 0 \\ \text{Not defined} & \text{o.w} \end{cases}$$

Note: $Y$ is a Cauchy r.v..



Looking at the case of $Z \sim N(0,1)$ we have $M_X(it) = \phi_X(t)$. However this can't hold in general since $M_Y(it) \neq \phi_Y(t)$.

To understand the difference we need to analyze $G_X$.

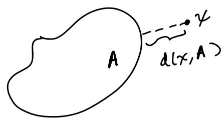
**Definition:** If $\Omega$ is a metric space, with metric $d$, and $A \subset \Omega$ define

$A^\circ :=$ the open interior of $A$ ← union of all open sets $\subset A$

$\bar{A} :=$ the closure of $A$ ← intersection of all closed sets containing $A$

$\partial A := \bar{A} - A^\circ$

$d(x, A) := \inf\{d(x,y) : y \in A\}$




Also for any subset of $\mathbb{C}$ let

$$\operatorname{Re} A := \{\operatorname{Re} z : z \in A\}$$

$$\operatorname{Im} A := \{\operatorname{Im} z : z \in A\}$$

**Definition:**

For any r.v. $X$ let

$$\mathcal{D}_X := \{u + iv \in \mathbb{C} : E(e^{uX}) < \infty\}$$

$=$ the cylinder in $\mathbb{C}$ with base $\{u \in \mathbb{R} : M_X(u) < \infty\}$

**Theorem** ($\operatorname{Re} \mathcal{D}_X$ is an interval)

If $X$ is a r.v. then $\operatorname{Re} \mathcal{D}_X$ is an interval containing $0$ (closed, open or half open) and $M_X$ is convex on $\operatorname{Re} \mathcal{D}_X$.

Remark: This thm is true for $\operatorname{Re} \mathcal{D}_\mu$ & $M_\mu$ when $\mu$ is a measure on $(\mathbb{R}, \mathcal{B}(\mathbb{R}))$ but now the interval can be empty (in which case it will not contain $0$).

**Proof:**

Since $t \mapsto e^{tx}$ is convex we have

$$e^{[\alpha t_1 + (1-\alpha)t_2]x} \le \alpha e^{t_1 x} + (1-\alpha)e^{t_2 x}$$

$\forall\, t_1, t_2 \in \mathbb{R}$ & $\alpha \in [0,1]$.

$$\therefore\ M_X(\alpha t_1 + (1-\alpha)t_2) = E\left(e^{[\alpha t_1 + (1-\alpha)t_2]X}\right)$$

$$\overset{\text{Big 3}}{\le} \alpha E(e^{t_1 X}) + (1-\alpha)E(e^{t_2 X})$$

$$= \alpha M(t_1) + (1-\alpha) M(t_2)$$

$\therefore$ $M_X$ is convex.

Now suppose $t_1, t_2 \in \operatorname{Re} \mathcal{D}_X$. Then $M_X(t_1) < \infty$, $M_X(t_2) < \infty$ and

$$t_1 \le t \le t_2 \implies M_X(t) = \alpha M_X(t_1) + (1-\alpha) M_X(t_2) < \infty$$

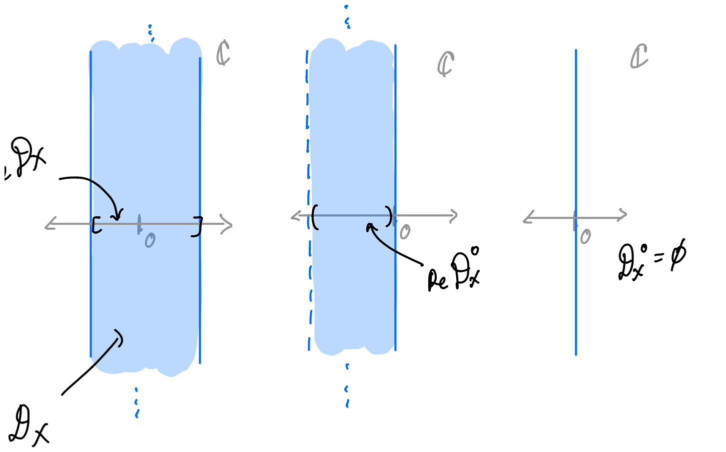
writing $t = \alpha t_1 + (1-\alpha)t_2$ for some $\alpha \in [0,1]$

$$\implies t \in \operatorname{Re} \mathcal{D}_X.$$

$\therefore$ $\operatorname{Re} \mathcal{D}_X$ is an interval containing 0, since clearly $M_X(0) = 1$.

QED

So for any r.v. $X$ $\mathcal{D}_X$ could look something like this:






**Theorem: (The Analyticity of $G_X$ over $\mathcal{D}_X^\circ$)**

Let $X$ be a r.v. (mapping into $\mathbb{R}$) such that $\mathcal{D}_X^\circ \neq \emptyset$. Then $\forall z \in \mathcal{D}_X^\circ$

i) $E|X^n e^{zX}| < \infty$ for $n = 1, 2, \ldots$

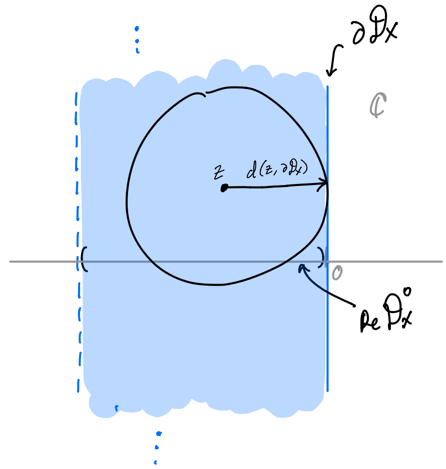
ii) $$G_X(\zeta) = \sum_{n=0}^{\infty} E(X^n e^{zX}) \frac{(\zeta - z)^n}{n!}$$

for all $\zeta$ in the open ball of $\mathbb{C}$ centered at $z$ with radius $d(z, \partial \mathcal{D}_X)$.

iii) $G_X$ is infinitely differentiable on $\mathcal{D}_X^\circ$ with complex derivative

$$\frac{d^n}{dz^n} G_X(z) = E(X^n e^{zX}).$$

e.g.




**Proof:**

First note that for any $z, \zeta \in \mathbb{C}$ we have

$$e^{\zeta X} = e^{zX} e^{(\zeta - z)X} = \sum_{n=0}^{\infty} e^{zX} \frac{X^n (\zeta - z)^n}{n!}$$

and

$$(*)\quad \sum_{n=0}^{\infty} \left| e^{zX} \frac{X^n (\zeta - z)^n}{n!} \right| \le |e^{zX}| \sum_{n=0}^{\infty} \frac{|X(\zeta - z)|^n}{n!}$$

$$= e^{uX} e^{r|X|}$$

where $u := \operatorname{Re}(z)$, $r := |\zeta - z|$

$$\le e^{(u-r)X} + e^{(u+r)X}$$

since $e^{r|X|} = \begin{cases} e^{-rX} \\ e^{rX} \end{cases}$ o

Notice that when $z, \zeta \in \mathcal{D}_X^\circ$ and $r := |z-\zeta| < d(z, \partial \mathcal{D}_X^\circ)$ then

$$u \pm r := \text{Re}\, z \pm |z-\zeta| \in \text{Re}\, \mathcal{D}_X^\circ$$

so that

$$E(e^{(u-r)X}) = M_X(u-r) < \infty$$

$$E(e^{(u+r)X}) = M_X(u+r) < \infty$$

$$\therefore \quad E\left(\sum_{n=0}^{\infty} \left| e^{zX} \frac{X^n(\zeta-z)^n}{n!} \right| \right) < \infty \quad (**)$$

$\|$ ← By Monotone convergence in Big 3

$$\sum_{n=0}^{\infty} E\left| e^{zX} \frac{X^n(\zeta-z)^n}{n!} \right|$$

$$\therefore \quad E\left| e^{zX} \frac{X^n(\zeta-z)^n}{n!} \right| = \frac{|\zeta-z|^n}{n!} E(|e^{zX} X^n|) < \infty$$

for all $n = 1, 2, \ldots$ so i) holds.

To show ii) notice that

$$\sum_{n=0}^{N} e^{zX} \frac{X^n(\zeta-z)^n}{n!} \xrightarrow{N\to\infty} \sum_{n=0}^{\infty} e^{zX} \frac{X^n(\zeta-z)^n}{n!} \quad P\text{-a.e.}$$

and DCT applies with upper bound given by the LHS of (*) which is integrable by (**).

$$\therefore \quad G_X(\zeta) = E(e^{\zeta X})$$

$$= E\left(\lim_N \sum_{n=0}^{N} e^{zX} \frac{X^n(\zeta-z)^n}{n!}\right)$$

$$\overset{DCT}{=} \lim_N \sum_{n=0}^{N} E(e^{zX} X^n) \frac{(\zeta-z)^n}{n!}$$

$$= \sum_{n=0}^{\infty} E(e^{zX} X^n) \frac{(\zeta-z)^n}{n!}$$

This gives ii).

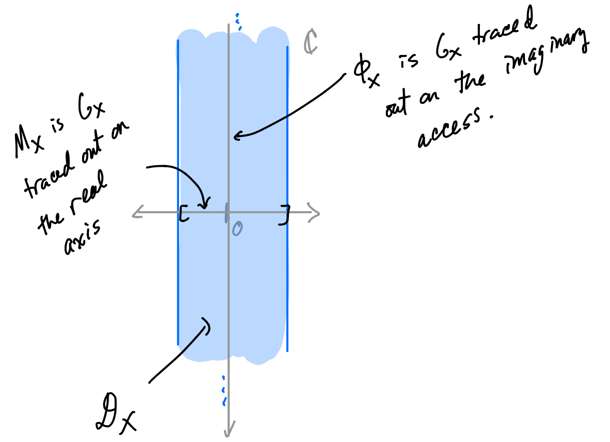
Finally iii) follows directly from ii).

QED

Now we can understand the relationship btwn $\phi_X$ and $M_X$:

- $G_X(z)$ always exist and is finite on $\mathcal{D}_X$ since $u+iv \in \mathcal{D}_X \Rightarrow M_X(u) = E(e^{uX}) < \infty$
  $\Rightarrow E(|e^{(u+iv)X}|) = E(e^{uX}) < \infty$
  $\Rightarrow |G_X(u+iv)| < \infty$.
- $\mathcal{D}_X$ always contains $\{it : t \in \mathbb{R}\}$ since $0 \in \text{Re}\, \mathcal{D}_X$
- $\phi_X(t) = G_X(it) \ \forall t \in \mathbb{R}$ and $M_X(t) = G_X(t) \ \forall t \in \text{Re}\, \mathcal{D}_X$

e.g.




- $G_X(z)$ = the unique analytic extension of $\phi_X$ on $\{it : t \in \mathbb{R}\}$ to $\mathcal{D}_X$.
  only when $\text{Re}\, \mathcal{D}_X \neq \{0\}$ = the unique analytic extension of $M_X$ on $\text{Re}\, \mathcal{D}_X$ to $\mathcal{D}_X$

This follows by a complex analysis result:

**Thm:** Suppose $\mathcal{D} \subset \mathbb{C}$ is open and connected. If $f$ and $g$ are differentiable complex-valued functions defined on $\mathcal{D}$ which agree on distinct $z_1, z_2, \ldots \in \mathcal{D}$ s.t. $\lim_{n\to\infty} z_n \in \mathcal{D}$ then

$$f(z) = g(z) \quad \forall z \in \mathcal{D}.$$

- Now suppose we have a formula for $M_X(t)$ s.t. $\mathrm{Re}\,\mathcal{D}_X \neq \{0\}$ and a extension $H(z)$ defined on $\mathcal{D}_X$ s.t.

$$H(t) = M_X(t) \quad \forall t \in \mathrm{Re}\,\mathcal{D}_X.$$

Then if $H$ is complex differentiable it must be that

$$H(z) = G_X(z), \ \forall z \in \mathcal{D}_X \quad \text{and}$$

$$H(it) = \phi_X(t), \ \forall t \in \mathbb{R}.$$

- This also works if you can compute

$$\alpha_n := \mathbb{E} X^n$$

when $\beta_n := \mathbb{E}|X|^n$ decay fast enough so $\sum_{n=0}^{\infty} \beta_n \frac{t^n}{n!}$ has a non-zero radius of convergence. In which case

$$M_X(t) = \sum_{n=0}^{\infty} \alpha_n \frac{t^n}{n!}$$

for all $t$ in an open neighbarhood of $0$ (use similar arguments for the thm on $G_X$).

This completely determines $G_X$, and thus $\phi_X$, by analytic extension to $\mathcal{D}_X$.

Note: once we show that $\phi_X(t)$ completely characterizes the distribution of $X$ we will have:

The moments $\{\mathbb{E}|X|^n\}_{n\geq 1}$ characterize the distribution of $X$ only when $\sum_{n=0}^{\infty} \mathbb{E}|X|^n \frac{t^n}{n!}$ has a non-zero radius of convergence.



e.g. If $X \sim N(0,1)$ then one can derive that $M_X(t) = e^{t^2/2}$ & $\mathrm{Re}\,\mathcal{D}_X = \mathbb{R}$.

Here are two extensions defined on $\mathcal{D}_X = \mathbb{C}$:

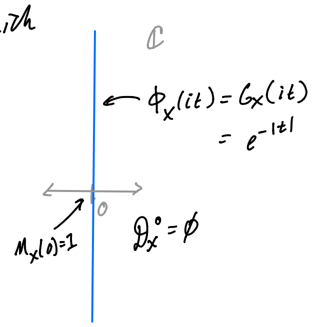
$$H_1(z) = e^{|z|^2/2} \quad \leftarrow \text{not analytic}$$

$$H_2(z) = e^{z^2/2} \quad \leftarrow \text{analytic}$$

$\therefore$ $G_X(z) = H_2(z)$ but not $H_1(z)$ and

$\phi_X(t) = H_2(it) = e^{-t^2/2}$ but not $H_1(it) = e^{t^2/2}$

e.g. If $X$ is a Cauchy R.V. then $\mathrm{Re}\,\mathcal{D}_X^\circ = \emptyset$ which explains why we can't get $\phi_X$ or $G_X$ from $M_X$.




e.g. Suppose $X \geq 0$ which satisfies

$$\mathbb{E}X^n = \mathbb{E}|X|^n = n!$$

Can we infere what $\phi_X$ is?

Since $\sum_{n=0}^{\infty} n! \frac{t^n}{n!} < \infty \ \ \forall t \in (-1,1)$,

$M_X(t)$ is finite on $(-1,1) = \mathrm{Re}\,\mathcal{D}_X$

$$\therefore \ M_X(t) = G_X(t) = \sum_{n=0}^{\infty} E(X^n)\frac{t^n}{n!}$$

$$= \sum_{n=0}^{\infty} t^n = \frac{1}{1-t}$$

when $t \in \mathrm{Re}\,\mathcal{D}_X = (-1,1)$.

Since $\frac{1}{1-z}$ is an analytic extension of $M_X$ to $\mathcal{D}_X$ we must have

$$\phi_X(t) = G_X(it) = \frac{1}{1-it}$$

This r.v. is an exponential r.v. where

$$dPX^{-1} = e^{-x} I_{[0,\infty)}(x)\,dx$$

Another consequence of our analyticity theorem for $G_X$ is that both $\phi_X$ and $M_X$ give the moments of $X$.

Since $\phi_X$ is always defined and not every r.v.s has finite moments of all orders it suggests that

The larger $n$ is s.t. $E|X|^n < \infty$ $\iff$ The smoother $\phi_X(t)$ is at $t=0$

**Corollary: (Moments from $M_X$ or $\phi_X$)**

If $X$ is a r.v. s.t. $0 \in \operatorname{Re} \mathcal{D}_X^\circ$ then $E|X|^n < \infty$ for all $n$ and

$$M_X^{(n)}(0) = (-i)^n \phi_X^{(n)}(0) = E(X^n).$$

Proof:

Note that $G_X(t) = M_X(t)$ when $t \in \mathbb{R}$ and the complex derivatives of an analytic function equal the "directional derivatives".

$$\therefore \quad \frac{d^n}{dt^n} M_X(t)\Big|_{t=0} = \frac{d^n}{dz^n} G_X(z)\Big|_{z=0} = E(X^n).$$

A similar argument holds for $\phi_X$. QED



## Getting Moments from $\phi_X$

What about the case when $0 \notin \operatorname{Re} \mathcal{D}_X^\circ$

Now either $E|X|^n$ doesn't decay fast enough to be summable, or they are $\infty$ for all large $n$.

We need a more fine tuned argument.

Studying Taylor's thm one gets

$$(*) \quad \left| e^{itx} - \sum_{n=0}^{N} \frac{(itx)^n}{n!} \right| \leq \frac{|tx|^{N+1}}{(N+1)!}$$

$\forall t \in \mathbb{R}$ & $N \geq 0$.

Note: this bound gives a slightly sub-optimal bound on the regularity of $\phi_X(t)$ near $t=0$ when $E|X|^{N+1} < \infty$. See Billingsley p. 343 for the more fine tuned result.

Now $(*)$ already gives

$$\left| \phi_X(t) - \sum_{n=0}^{N} E(X^n) \frac{(it)^n}{n!} \right| \leq \frac{|t|^{N+1}}{(N+1)!} E(|X|^{N+1})$$

**Theorem: (Moments from $\phi_X$)**

If $X$ is a r.v. that satisfies $E|X|^{n+1} < \infty$ for some $n = 1, 2, \ldots$ then $\phi_X$ is $n$ times differentiable and

$$\phi_X^{(m)}(t) = E\left((iX)^m e^{itX}\right).$$

$\forall\, m \leq n$.

Proof: Start with $m=1$.

$$\frac{\phi_X(t+\varepsilon) - \phi_X(t)}{\varepsilon} = E\left(\frac{e^{itX} e^{i\varepsilon X} - e^{itX}}{\varepsilon}\right)$$

$$= E\left(e^{itX} \frac{e^{i\varepsilon X} - 1}{\varepsilon}\right)$$

Therefore

$$\frac{\phi_X(t+\varepsilon)-\phi_X(t)}{\varepsilon} - E(iXe^{itX}) = E\left(e^{itX}\underbrace{\frac{e^{i\varepsilon X}-1-i\varepsilon X}{\varepsilon}}_{\substack{\text{bdd in magnitude} \\ \text{by } \frac{|\varepsilon X|^2}{\varepsilon 2!} \text{ from } (*)}}\right)$$

$\therefore \lim_{\varepsilon \to 0}$ RHS $= 0$ by DCT.

$\therefore \quad \phi_X'(t) = E(iXe^{itX})$.

Repeating the argument gives the result.

QED.

## Separating classes

To show $\phi_X(t)$ characterizes the distribution of $X$ notice that the values of $\phi_X(t)$ can be considered as computing $Ef(X)$ over the class of test functions

$$f \in \{\sin(t\,\cdot) : t \in \mathbb{R}\} \cup \{\cos(t\,\cdot) : t \in \mathbb{R}\}$$

Since $e^{itX} = \cos(tX) + i\sin(tX)$.

It will be useful to study this problem from a more general perspective.

**Assumption** For the rest of this section suppose $\Omega$ is a metric space with metric $d$.

**Definition:**

- If $\Omega$ is a complete and separable metric space then $\Omega$ is called a Polish space
- $C(\Omega) := \{\text{continuous maps } f: \Omega \to \mathbb{R}\}$

  $C_b(\Omega) := \{\text{bdd and continuous maps } f: \Omega \to \mathbb{R}\}$

  $C_c(\Omega) := \{\text{compactly supported continuous maps } f: \Omega \to \mathbb{R}\}$

  $Lip_K(\Omega) := \{f: \Omega \to \mathbb{R} \text{ s.t. } |f(x)-f(y)| \le K\, d(x,y) \ \forall x,y \in \Omega\}$

  $C^k(\mathbb{R}^d) := \{k\text{-times differentiable maps } f: \mathbb{R}^d \to \mathbb{R}\}$



**Definition:**

Let $\mathcal{P}$ be a collection of probability measures on $(\Omega, \mathcal{B}(\Omega))$ where $\Omega$ is a metric space.

A collection of functions $\mathcal{M}$ separates $\mathcal{P}$ if

i) $\mathcal{M} \subset C_b(\Omega)$

ii) $\int_\Omega f\,dP = \int_\Omega f\,dQ \ \ \forall f \in \mathcal{M} \Rightarrow P = Q$ on $(\Omega, \mathcal{B}(\Omega))$

If $\mathcal{M}$ separates all probability measures on $(\Omega, \mathcal{B}(\Omega))$ then we say $\mathcal{M}$ is a separating class for $(\Omega, \mathcal{B}(\Omega))$.

Note: This extends to r.v.s taking values in $\Omega$. Then ii) becomes

$$Ef(X) = Ef(Y) \ \forall f \in \mathcal{M} \Rightarrow X \overset{\mathcal{D}}{=} Y$$

**Theorem: ($Lip_K(\Omega)$ separates)**

Suppose $\Omega$ is a metric space with metric $d$. Then $Lip_1(\Omega)$ is a separating class for $(\Omega, \mathcal{B}(\Omega))$.

Proof:

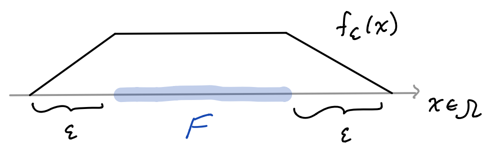
Let $P$ and $Q$ be two probability measures on $(\Omega, \mathcal{B}(\Omega))$ s.t.

$$\int_\Omega f\,dP = \int_\Omega f\,dQ \quad \forall f \in \mathcal{C}.$$

Let $F \in \mathcal{F}$ be a closed set. It will be sufficient to show $P(F) = Q(F)$ by $\pi$-uniqueness over the closed sets.

For $\varepsilon > 0$ define

$$f_\varepsilon(x) := \left(1 - \frac{d(x,F)}{\varepsilon}\right)^+$$



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Notice that $f_\varepsilon$ is bdd (clearly) and Lipschitz continuous since

$$|f_\varepsilon(x)-f_\varepsilon(y)| \le \left| \frac{d(x,F)}{\varepsilon} - \frac{d(y,F)}{\varepsilon} \right|$$ since $|(1-z)^+ - (1-w)^+| \le |z-w|$

$$\le \frac{d(x,y)}{\varepsilon}$$ left as an exercise.

$\therefore f_\varepsilon \in \mathcal{C} \quad \forall \varepsilon > 0.$

Moreover

(*) $\quad I_F(x) \le f_\varepsilon(x) \le I_{F^\varepsilon}(x)$

since $x \in F$ implies $f_\varepsilon(x) = 1$ and $x \notin F^\varepsilon := \{y : d(y,F) < \varepsilon\}$ implies $f_\varepsilon(x) = 0$

Now integrate over the terms in (*) to get

$$P(F) \le \int_\Omega f_\varepsilon \, dP = \int_\Omega f_\varepsilon \, dQ \le Q(F^\varepsilon)$$

since $f_\varepsilon \in \mathcal{C}$

If $F$ is close then $F^\varepsilon \downarrow F$ as $\varepsilon \to \infty$
(since $d(x,F) = 0$ & $F$ closed $\Rightarrow x \in F$).

$$\therefore P(F) \le \lim_{\varepsilon \downarrow 0} Q(F^\varepsilon) = Q(F)$$

Similarly one obtains $Q(F) \le P(F)$

$\therefore P(F) = Q(F) \quad \forall$ closed $F \subset \Omega$

as was to be shown

QED.

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Todo:

- Stone-Weierstrauss condition for separating class.

  - $\Omega$ compact metric space
  - $\mathcal{M} \subset C(\Omega)$
  - $\mathcal{M}$ closed under addition & mult.
  - Const fns $\in \mathcal{M}$
  - $\forall w_1, w_2 \in \Omega$ s.t. $w_1 \ne w_2$ then $\exists f \in \mathcal{M}$ s.t. $f(w_1) \ne f(w_2)$
  - closed under conj

  $\Rightarrow \mathcal{M}$ dense in $C_b(\Omega)$ with sup norm

  $\Rightarrow \mathcal{M}$ separates

- show $C_0^\infty(\mathbb{R}^d)$ separates $(\mathbb{R}^d, \mathcal{B}(\mathbb{R}^d))$.

  will be useful for general CLT

- Show that one can get a $C_0^\infty(\mathbb{R}^d)$ function for the density of $\sum U_m/2^m$.

- show $\{x \mapsto e^{i\langle k,x\rangle} : k \in \mathbb{R}^d\}$ separates $(\mathbb{R}^d, \mathcal{B}(\mathbb{R}^d))$.

- conclude characteristic fns (extended to vectors) characterizes $X$.