



Why

Laws of large numbers.

Definition

A sequence of random variables converges in probability if it converges in measure.

Notation

Let (X, \mathcal{A}, μ) be a measure space. Let $(f_n)_n$ a sequence of real-valued measurable functions on X . Let $f : X \rightarrow \mathbb{R}$ be measurable function. If f_n converges in measure to f we write: $f_n \rightarrow f$ in probability, read aloud as “ f_n goes to f in probability.”

Suppose $f_n \rightarrow f$ in probability. Then for every $\varepsilon > 0$,

$$\lim_{n \rightarrow \infty} \mu(\{x \in X \mid |f_n(x) - f(x)| > \varepsilon\}) = 0.$$

