

## CUMULATIVE DISTRIBUTION FUNCTION AND LAW

## Why

If two random variables have the same cumulative distribution functions, will they have the same law? And the converse? NEED: probability space construction from cumulative distribution function.

## Result

Proposition	1.	The	cumulo	ative	distrib	ution j	function	ns	of t	two
random var	iable	es are	equal	if and	donly	if their	r laws	are	equ	ual.

Proof.

