

first term on the right apply (3.6), and to the second term apply monotonicity ( $F_n^c \supset A^c$ ):  $P^*(E) \geq \sum_{k=1}^n P^*(E \cap A_k) + P^*(E \cap A^c)$ . Let  $n \rightarrow \infty$  and use (3.6) again:  $P^*(E) \geq \sum_{k=1}^{\infty} P^*(E \cap A_k) + P^*(E \cap A^c) = P^*(E \cap A) + P^*(E \cap A^c)$ . Hence  $A$  satisfies (3.5) and so lies in  $\mathcal{A}$ , which is therefore closed under the formation of countable disjoint unions.

From the fact that  $\mathcal{A}$  is a field closed under the formation of countable disjoint unions it follows that  $\mathcal{A}$  is a  $\sigma$ -field (for sets  $B_k$  in  $\mathcal{A}$ , let  $A_1 = B_1$  and  $A_k = B_k \cap B_1^c \cap \cdots \cap B_{k-1}^c$ ; then the  $A_k$  are disjoint  $\mathcal{A}$ -sets and  $\bigcup_k B_k = \bigcup_k A_k \in \mathcal{A}$ ). The countable additivity of  $P^*$  on  $\mathcal{A}$  follows from (3.6): take  $E = \Omega$ . ■

Lemmas 1, 2, and 3 use only the properties (i) through (iv) of  $P^*$  derived above. The next two use the specific assumption that  $P^*$  is defined via (3.1) from a probability measure  $P$  on the field  $\mathcal{F}_0$ .

**Lemma 4.** *If  $P^*$  is defined by (3.1), then  $\mathcal{F}_0 \subset \mathcal{A}$ .*

**PROOF.** Suppose that  $A \in \mathcal{F}_0$ . Given  $E$  and  $\epsilon$ , choose  $\mathcal{F}_0$ -sets  $A_n$  such that  $E \subset \bigcup_n A_n$  and  $\sum_n P(A_n) \leq P^*(E) + \epsilon$ . The sets  $B_n = A_n \cap A$  and  $C_n = A_n \cap A^c$  lie in  $\mathcal{F}_0$  because it is a field. Also,  $E \cap A \subset \bigcup_n B_n$  and  $E \cap A^c \subset \bigcup_n C_n$ ; by the definition of  $P^*$  and the finite additivity of  $P$ ,  $P^*(E \cap A) + P^*(E \cap A^c) \leq \sum_n P(B_n) + \sum_n P(C_n) = \sum_n P(A_n) \leq P^*(E) + \epsilon$ . Hence  $A \in \mathcal{F}_0$  implies (3.5), and so  $\mathcal{F}_0 \subset \mathcal{A}$ . ■

**Lemma 5.** *If  $P^*$  is defined by (3.1), then*

$$(3.7) \quad P^*(A) = P(A) \quad \text{for } A \in \mathcal{F}_0.$$

**PROOF.** It is obvious from the definition (3.1) that  $P^*(A) \leq P(A)$  for  $A$  in  $\mathcal{F}_0$ . If  $A \subset \bigcup_n A_n$ , where  $A$  and the  $A_n$  are in  $\mathcal{F}_0$ , then by the countable subadditivity and monotonicity of  $P$  on  $\mathcal{F}_0$ ,  $P(A) \leq \sum_n P(A \cap A_n) \leq \sum_n P(A_n)$ . Hence (3.7). ■

**PROOF OF EXTENSION IN THEOREM 3.1.** Suppose that  $P^*$  is defined via (3.1) from a (countably additive) probability measure  $P$  on the field  $\mathcal{F}_0$ . Let  $\mathcal{F} = \sigma(\mathcal{F}_0)$ . By Lemmas 3 and 4,<sup>†</sup>

$$\mathcal{F}_0 \subset \mathcal{F} \subset \mathcal{A} \subset 2^\Omega.$$

By (3.7),  $P^*(\Omega) = P(\Omega) = 1$ . By Lemma 3,  $P^*$  (which is defined on all of  $2^\Omega$ ) restricted to  $\mathcal{A}$  is therefore a probability measure there. And then  $P^*$  further restricted to  $\mathcal{F}$  is clearly a probability measure on that class as well.

<sup>†</sup>In the case of Lebesgue measure, the relation is  $\mathcal{B}_0 \subset \mathcal{B} \subset \mathcal{A} \subset 2^{(0,1)}$ , and each of the three inclusions is strict; see Example 2.2 and Problems 3.14 and 3.21

# Probability And Measure Billingsley Solution Manual

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