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the set of Borel probability measures over a Polish topological space $(V, \mathcal{T}(V))$; re-call that the space is Polish if $\mathcal{T}(V)$ is a metrizable topology under which V is complete and separable [1, 17].

Throughout, the underlying model of randomness is an abstract probability space $(\Omega, \mathcal{A}, P)$. A random variable $X: \Omega \rightarrow M(V)$, with

Projective limit random probabilities on Polish spaces

Let P_n is probability measure in $(S, \mathcal{S})$ (S is polish space). Then P_n is tight iff there exist random variable $X: S \rightarrow [0, \infty]$ such that.

(1) $\{X \leq c\}$ is compact for all $0 < c < \infty$. (2) $P_n(X = \infty) = 0$. (3) $\sup_n E_n X < \infty$.

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(e) Given a morphism between probability spaces, a Polish-valued r.v. on the first probability space always has a copy in the second one (f) Doob-Dynkin functional representation : if Y is a Polish-valued r.v. measurable w.r.t. the σ -field $\sigma(X)$ generated by a random element X in any measurable space, then $Y = h(X)$ for some measurable function h .

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$\{X\}$ is a compact Polish space, then every probability measure on $\{X\}$ is tight. Furthermore, by Prokhorov's theorem, a collection of probability measures on $\{X\}$ is tight if and only if it is precompact in the topology of weak convergence.

Tightness of measures - Wikipedia

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