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 $n \to \infty$ 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 $\mathcal{M}$, which is therefore closed under the formation of countable disjoint unions.

From the fact that $\mathcal{M}$ is a field closed under the formation of countable disjoint unions it follows that $\mathcal{M}$ is a σ-field (for sets B_k in $\mathcal{M}$, 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 $\mathcal{M}$-sets and $\bigcup_k B_k = \bigcup_k A_k \in \mathcal{M}$). The countable additivity of P^* on $\mathcal{M}$ 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 $\mathcal{F}_0 \subset \mathcal{M}$.*

PROOF. Suppose that $A \in \mathcal{F}_0$. Given E and ϵ, 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 $\mathcal{F}_0 \subset \mathcal{M}$. ∎

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

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

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,[†]

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

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

[†]In the case of Lebesgue measure, the relation is $\mathcal{B}_0 \subset \mathcal{B} \subset \mathcal{M} \subset 2^{[0,1]}$, and each of the three inclusions is strict; see Example 2.2 and Problems 3.14 and 3.21

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Christian Drosten

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