

# thm\_2Eprobability\_2EPROB\_\_SPACE\_\_COUNTABLY\_\_ADDITIVE (TMJ6o4R6pxbc3iPau23hX2yLTCPT8DGnECq)

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**Definition 1** We define  $c\_2Emin\_2E\_3D$  to be  $\lambda A.\lambda x \in A.\lambda y \in A.inj\_o (x = y)$  of type  $\iota \Rightarrow \iota$ .

**Definition 2** We define  $c\_2Ebool\_2E\_2T$  to be  $(ap (ap (c\_2Emin\_2E\_3D (2^2)) (\lambda V0x \in 2.V0x)) (\lambda V1x \in 2.V1x))$

**Definition 3** We define  $c\_2Ebool\_2E\_21$  to be  $\lambda A\_27a : \iota.(\lambda V0P \in (2^{A\_27a}).(ap (ap (c\_2Emin\_2E\_3D (2^{A\_27a}))$

**Definition 4** We define  $c\_2Ebool\_2E\_2F$  to be  $(ap (c\_2Ebool\_2E\_21 2) (\lambda V0t \in 2.V0t))$ .

**Definition 5** We define  $c\_2Emin\_2E\_3D\_3D\_3E$  to be  $\lambda P \in 2.\lambda Q \in 2.inj\_o (p \Rightarrow q)$  of type  $\iota$ .

**Definition 6** We define  $c\_2Ebool\_2E\_27E$  to be  $(\lambda V0t \in 2.(ap (ap c\_2Emin\_2E\_3D\_3D\_3E V0t) c\_2Ebool\_2E\_2F$

Let  $c\_2Enum\_2EZERO\_REP : \iota$  be given. Assume the following.

$$c\_2Enum\_2EZERO\_REP \in \omega \tag{1}$$

Let  $ty\_2Enum\_2Enum : \iota$  be given. Assume the following.

$$nonempty\ ty\_2Enum\_2Enum \tag{2}$$

Let  $c\_2Enum\_2EABS\_num : \iota$  be given. Assume the following.

$$c\_2Enum\_2EABS\_num \in (ty\_2Enum\_2Enum^{\omega}) \tag{3}$$

**Definition 7** We define  $c\_2Enum\_2E0$  to be  $(ap c\_2Enum\_2EABS\_num c\_2Enum\_2EZERO\_REP)$ .

**Definition 8** We define  $c\_2Earithmic\_2EZERO$  to be  $c\_2Enum\_2E0$ .

Let  $c\_2Enum\_2EREP\_num : \iota$  be given. Assume the following.

$$c\_2Enum\_2EREP\_num \in (\omega^{ty\_2Enum\_2Enum}) \tag{4}$$

Let  $c\_2Enum\_2ESUC\_REP : \iota$  be given. Assume the following.

$$c\_2Enum\_2ESUC\_REP \in (\omega^{\omega}) \tag{5}$$

**Definition 9** We define  $c\_2Enum\_2ESUC$  to be  $\lambda V0m \in ty\_2Enum\_2Enum.(ap\ c\_2Enum\_2EABS\_num$

Let  $c\_2Earithmetic\_2E\_2B : \iota$  be given. Assume the following.

$$c\_2Earithmetic\_2E\_2B \in ((ty\_2Enum\_2Enum^{ty\_2Enum\_2Enum})^{ty\_2Enum\_2Enum}) \quad (6)$$

**Definition 10** We define  $c\_2Earithmetic\_2EBIT1$  to be  $\lambda V0n \in ty\_2Enum\_2Enum.(ap\ (ap\ c\_2Earithmetic$

**Definition 11** We define  $c\_2Earithmetic\_2ENUMERAL$  to be  $\lambda V0x \in ty\_2Enum\_2Enum.V0x$ .

Let  $ty\_2Erealx\_2Ereal : \iota$  be given. Assume the following.

$$nonempty\ ty\_2Erealx\_2Ereal \quad (7)$$

Let  $c\_2Ereal\_2Ereal\_of\_num : \iota$  be given. Assume the following.

$$c\_2Ereal\_2Ereal\_of\_num \in (ty\_2Erealx\_2Ereal^{ty\_2Enum\_2Enum}) \quad (8)$$

Let  $ty\_2Epair\_2Eprod : \iota \Rightarrow \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A0.nonempty\ A0 \Rightarrow \forall A1.nonempty\ A1 \Rightarrow nonempty\ (ty\_2Epair\_2Eprod\ A0\ A1) \quad (9)$$

Let  $c\_2Emeasure\_2Emeasure : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Emeasure\ A\_27a \in (ty\_2Erealx\_2Ereal^{(2^{A\_27a})})(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})}))\ (ty\_2Erealx\_2Ereal^{(2^{A\_27a})})) \quad (10)$$

**Definition 12** We define  $c\_2Eprobability\_2Eprob$  to be  $\lambda A\_27a : \iota.(c\_2Emeasure\_2Emeasure\ A\_27a)$ .

**Definition 13** We define  $c\_2Epred\_set\_2EUNIV$  to be  $\lambda A\_27a : \iota.(\lambda V0x \in A\_27a.c\_2Ebool\_2ET)$ .

**Definition 14** We define  $c\_2Ebool\_2EIN$  to be  $\lambda A\_27a : \iota.(\lambda V0x \in A\_27a.(\lambda V1f \in (2^{A\_27a}).(ap\ V1f\ V0x)))$

**Definition 15** We define  $c\_2Ebool\_2E\_2F\_5C$  to be  $(\lambda V0t1 \in 2.(\lambda V1t2 \in 2.(ap\ (c\_2Ebool\_2E\_21\ 2)\ (\lambda V2t \in$

Let  $c\_2Epair\_2EABS\_prod : \iota \Rightarrow \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epair\_2EABS\_prod\ A\_27a\ A\_27b \in ((ty\_2Epair\_2Eprod\ A\_27a\ A\_27b)^{(2^{A\_27b})^{A\_27a}}) \quad (11)$$

**Definition 16** We define  $c\_2Epair\_2E\_2C$  to be  $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0x \in A\_27a.\lambda V1y \in A\_27b.(ap\ (c\_2E$

Let  $c\_2Epred\_set\_2EGSPEC : \iota \Rightarrow \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epred\_set\_2EGSPEC\ A\_27a\ A\_27b \in ((2^{A\_27a})^{((ty\_2Epair\_2Eprod\ A\_27a\ 2)^{A\_27b})}) \quad (12)$$

**Definition 17** We define  $c\_2Epred\_set\_2EIMAGE$  to be  $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0f \in (A\_27b^{A\_27a}).\lambda V1s \in$

**Definition 18** We define  $c\_2Emin\_2E\_40$  to be  $\lambda A.\lambda P \in 2^A.\text{if } (\exists x \in A.p (ap P x)) \text{ then } (the (\lambda x.x \in A \wedge p x))$  of type  $\iota \Rightarrow \iota$ .

**Definition 19** We define  $c\_2Ebool\_2E\_3F$  to be  $\lambda A\_27a : \iota.(\lambda V0P \in (2^{A\_27a}).(ap V0P (ap (c\_2Emin\_2E\_40$

**Definition 20** We define  $c\_2Epred\_set\_2EBIGUNION$  to be  $\lambda A\_27a : \iota.\lambda V0P \in (2^{(2^{A\_27a})}).(ap (c\_2Epred\_set\_2EIMAGE$

**Definition 21** We define  $c\_2Ecombin\_2Eo$  to be  $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda A\_27c : \iota.\lambda V0f \in (A\_27b^{A\_27c}).\lambda V1g \in$

Let  $c\_2Ereal\_2Esum : \iota$  be given. Assume the following.

$$c\_2Ereal\_2Esum \in ((ty\_2Erealax\_2Ereal^{(ty\_2Erealax\_2Ereal^{ty\_2Eenum\_2Eenum})})^{(ty\_2Epair\_2Eprod ty\_2Eenum\_2Eenum)}) \quad (13)$$

**Definition 22** We define  $c\_2Eprim\_rec\_2E\_3C$  to be  $\lambda V0m \in ty\_2Eenum\_2Eenum.\lambda V1n \in ty\_2Eenum\_2Eenum$

**Definition 23** We define  $c\_2Earithmetic\_2E\_3E$  to be  $\lambda V0m \in ty\_2Eenum\_2Eenum.\lambda V1n \in ty\_2Eenum\_2Eenum$

**Definition 24** We define  $c\_2Ebool\_2E\_5C\_2F$  to be  $(\lambda V0t1 \in 2.(\lambda V1t2 \in 2.(ap (c\_2Ebool\_2E\_21 2) (\lambda V2t \in$

**Definition 25** We define  $c\_2Earithmetic\_2E\_3E\_3D$  to be  $\lambda V0m \in ty\_2Eenum\_2Eenum.\lambda V1n \in ty\_2Eenum\_2Eenum$

Let  $ty\_2Ehreal\_2Ehreal : \iota$  be given. Assume the following.

$$nonempty\ ty\_2Ehreal\_2Ehreal \quad (14)$$

Let  $c\_2Erealax\_2Ereal\_REP\_CLASS : \iota$  be given. Assume the following.

$$c\_2Erealax\_2Ereal\_REP\_CLASS \in ((2^{(ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)})^{ty\_2Erealax\_2Ereal\_REP\_CLASS}) \quad (15)$$

**Definition 26** We define  $c\_2Erealax\_2Ereal\_REP$  to be  $\lambda V0a \in ty\_2Erealax\_2Ereal.(ap (c\_2Emin\_2E\_40 (t$

Let  $c\_2Erealax\_2Etreal\_neg : \iota$  be given. Assume the following.

$$c\_2Erealax\_2Etreal\_neg \in ((ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)^{ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal}) \quad (16)$$

Let  $c\_2Erealax\_2Etreal\_eq : \iota$  be given. Assume the following.

$$c\_2Erealax\_2Etreal\_eq \in ((2^{(ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)})^{(ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)}) \quad (17)$$

Let  $c\_2Erealax\_2Ereal\_ABS\_CLASS : \iota$  be given. Assume the following.

$$c\_2Erealax\_2Ereal\_ABS\_CLASS \in (ty\_2Erealax\_2Ereal^{(2^{(ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)})}) \quad (18)$$

**Definition 27** We define  $c\_2Erealax\_2Ereal\_ABS$  to be  $\lambda V0r \in (ty\_2Epair\_2Eprod ty\_2Ehreal\_2Ehreal ty\_2Ehreal\_2Ehreal)$



Let  $c\_2Emetric\_2Edist : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emetric\_2Edist\ A\_27a \in ((ty\_2Erealax\_2Ereal^{(ty\_2Epair\_2Eprod\ A\_27a\ A\_27a)})) \quad (25)$$

Let  $ty\_2Etopology\_2Etopology : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A0.nonempty\ A0 \Rightarrow nonempty\ (ty\_2Etopology\_2Etopology\ A0) \quad (26)$$

Let  $c\_2Etopology\_2Etopology : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Etopology\_2Etopology\ A\_27a \in ((ty\_2Etopology\_2Etopology\ A\_27a)^{(2^{(2^A-27a)})}) \quad (27)$$

**Definition 37** We define  $c\_2Emetric\_2Emtop$  to be  $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Emetric\_2Emetric\ A\_27a).(ap$

Let  $c\_2Enets\_2Etends : \iota \Rightarrow \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Enets\_2Etends\ A\_27a\ A\_27b \in (((2^{(ty\_2Epair\_2Eprod\ (ty\_2Etopology\_2Etopology\ A\_27a)\ (2^{A-27b})^{A-27b})})^{A\_27a})^{(A\_27a^{A-27b})}) \quad (28)$$

**Definition 38** We define  $c\_2Eseq\_2E\_2D\_2D\_3E$  to be  $\lambda V0x \in (ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum}).\lambda V1x$

**Definition 39** We define  $c\_2Eseq\_2Esums$  to be  $\lambda V0f \in (ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum}).\lambda V1s \in ty\_2$

Let  $c\_2Emeasure\_2Emeasurable\_sets : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Emeasurable\_sets\ A\_27a \in (((2^{(2^{A-27a})})^{(ty\_2Epair\_2Eprod\ (2^{A-27a})\ (ty\_2Epair\_2Eprod\ (2^{2^{A-27a}})\ (ty\_2Erealax\_2Ereal^{(2^{A-27a})}))})) \quad (29)$$

**Definition 40** We define  $c\_2Epred\_set\_2EEMPTY$  to be  $\lambda A\_27a : \iota.(\lambda V0x \in A\_27a.c\_2Ebool\_2EF)$ .

**Definition 41** We define  $c\_2Epred\_set\_2EINTER$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A-27a}).\lambda V1t \in (2^{A-27a}).(ap\ (c\_2$

**Definition 42** We define  $c\_2Epred\_set\_2EDISJOINT$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A-27a}).\lambda V1t \in (2^{A-27a}).(ap\ (c\_2$

**Definition 43** We define  $c\_2Epred\_set\_2EFUNSET$  to be  $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0P \in (2^{A-27a}).\lambda V1Q \in (2^{A-27a}).(ap\ (c\_2$

**Definition 44** We define  $c\_2Emeasure\_2Ecountably\_additive$  to be  $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod$

**Definition 45** We define  $c\_2Emeasure\_2Epositive$  to be  $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A-27a})\ (ty\_2$

**Definition 46** We define  $c\_2Eprobability\_2Eevents$  to be  $\lambda A\_27a : \iota.(c\_2Emeasure\_2Emeasurable\_sets\ A\_27a)$

Let  $c\_2Emeasure\_2Em\_space : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Em\_space\ A\_27a \in (((2^{A-27a})^{(ty\_2Epair\_2Eprod\ (2^{A-27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A-27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A-27a})}))})) \quad (30)$$

**Definition 47** We define  $c\_2Eprobability\_2Ep\_space$  to be  $\lambda A\_27a : \iota.(c\_2Emeasure\_2Em\_space A\_27a)$ .

Let  $c\_2Emeasure\_2Esubsets : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty A\_27a \Rightarrow c\_2Emeasure\_2Esubsets A\_27a \in (2^{(2^{A\_27a})})^{(ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))} \quad (31)$$

**Definition 48** We define  $c\_2Epred\_set\_2ESUBSET$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap (c\_2Ebool\_2E3F$

**Definition 49** We define  $c\_2Epred\_set\_2EINJ$  to be  $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0f \in (A\_27b^{A\_27a}).\lambda V1s \in (2^{A\_27a})$

**Definition 50** We define  $c\_2Epred\_set\_2Ecountable$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).(ap (c\_2Ebool\_2E3F$

**Definition 51** We define  $c\_2Epred\_set\_2EUNION$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap (c\_2Ebool\_2E3F$

Let  $c\_2Emeasure\_2Espace : \iota \Rightarrow \iota$  be given. Assume the following.

$$\forall A\_27a.nonempty A\_27a \Rightarrow c\_2Emeasure\_2Espace A\_27a \in ((2^{A\_27a})^{(ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))}) \quad (32)$$

**Definition 52** We define  $c\_2Epred\_set\_2EDIFF$  to be  $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap (c\_2Ebool\_2E3F$

**Definition 53** We define  $c\_2Emeasure\_2Esubset\_class$  to be  $\lambda A\_27a : \iota.\lambda V0sp \in (2^{A\_27a}).\lambda V1sts \in (2^{(2^{A\_27a})})$

**Definition 54** We define  $c\_2Emeasure\_2Ealgebra$  to be  $\lambda A\_27a : \iota.\lambda V0a \in (ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))$

**Definition 55** We define  $c\_2Emeasure\_2Esigma\_algebra$  to be  $\lambda A\_27a : \iota.\lambda V0a \in (ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))$

**Definition 56** We define  $c\_2Emeasure\_2Emeasure\_space$  to be  $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))$

**Definition 57** We define  $c\_2Eprobability\_2Eprob\_space$  to be  $\lambda A\_27a : \iota.\lambda V0p \in (ty\_2Epair\_2Eprod (2^{A\_27a}) (2^{(2^{A\_27a})}))$

Assume the following.

$$True \quad (33)$$

Assume the following.

$$\begin{aligned} & (\forall V0t \in 2.(((True \Rightarrow (p V0t)) \Leftrightarrow (p V0t)) \wedge (((p V0t) \Rightarrow True) \Leftrightarrow \\ & True) \wedge (((False \Rightarrow (p V0t)) \Leftrightarrow True) \wedge (((p V0t) \Rightarrow (p V0t)) \Leftrightarrow True) \wedge (( \\ & (p V0t) \Rightarrow False) \Leftrightarrow \neg (p V0t)))))) \end{aligned} \quad (34)$$

Assume the following.

$$\forall A\_27a.nonempty A\_27a \Rightarrow (\forall V0x \in A\_27a.(\forall V1y \in A\_27a.((V0x = V1y) \Leftrightarrow (V1y = V0x)))) \quad (35)$$

Assume the following.

$$\begin{aligned} & (\forall V0t \in 2.(((True \Leftrightarrow (p V0t)) \Leftrightarrow (p V0t)) \wedge (((p V0t) \Leftrightarrow True) \Leftrightarrow \\ & (p V0t)) \wedge (((False \Leftrightarrow (p V0t)) \Leftrightarrow \neg (p V0t)) \wedge (((p V0t) \Leftrightarrow False) \Leftrightarrow \neg ( \\ & p V0t)))))) \end{aligned} \quad (36)$$

Assume the following.

$$(\forall V0t1 \in 2.(\forall V1t2 \in 2.(\forall V2t3 \in 2.(((p V0t1) \Rightarrow ((p V1t2) \Rightarrow (p V2t3))) \Leftrightarrow (((p V0t1) \wedge (p V1t2)) \Rightarrow (p V2t3)))))) \quad (37)$$

Assume the following.

$$2.(((p V0x) \Leftrightarrow (p V1x_{.27})) \wedge ((p V1x_{.27}) \Rightarrow ((p V2y) \Leftrightarrow (p V3y_{.27})))) \Rightarrow 2.(((p V0x) \Rightarrow (p V2y)) \Leftrightarrow ((p V1x_{.27}) \Rightarrow (p V3y_{.27})))) \quad (38)$$

Assume the following.

$$\begin{aligned} & \forall A.27a.nonempty A.27a \Rightarrow (\forall V0p \in (ty\_2Epair\_2Eprod \\ & (2^{A.27a}) (ty\_2Epair\_2Eprod (2^{(2^{A.27a})}) (ty\_2Erealax\_2Ereal^{(2^{A.27a})}))). \\ & ((p (ap (c\_2Eprobability\_2Eprob\_space A.27a) V0p)) \Leftrightarrow ((p (ap ( \\ & c\_2Emeasure\_2Esigma\_algebra A.27a) (ap (ap (c\_2Epair\_2E\_C \\ & (2^{A.27a}) (2^{(2^{A.27a})}))) (ap (c\_2Eprobability\_2Ep\_space A.27a) \\ & V0p)) (ap (c\_2Eprobability\_2Eevents A.27a) V0p)))) \wedge ((p (ap (c\_2Emeasure\_2Epositive \\ & A.27a) V0p)) \wedge ((p (ap (c\_2Emeasure\_2Ecountably\_additive A.27a) \\ & V0p)) \wedge ((ap (ap (c\_2Eprobability\_2Eprob A.27a) V0p) (ap (c\_2Eprobability\_2Ep\_space \\ & A.27a) V0p)) = (ap c\_2Ereal\_2Ereal\_of\_num (ap c\_2Earithmetic\_2ENUMERAL \\ & (ap c\_2Earithmetic\_2EBIT1 c\_2Earithmetic\_2EZERO)))))))))) \quad (39) \end{aligned}$$

**Theorem 1**

$$\begin{aligned} & \forall A.27a.nonempty A.27a \Rightarrow (\forall V0p \in (ty\_2Epair\_2Eprod \\ & (2^{A.27a}) (ty\_2Epair\_2Eprod (2^{(2^{A.27a})}) (ty\_2Erealax\_2Ereal^{(2^{A.27a})}))). \\ & ((p (ap (c\_2Eprobability\_2Eprob\_space A.27a) V0p)) \Rightarrow (p (ap (c\_2Emeasure\_2Ecountably\_additive \\ & A.27a) V0p)))) \end{aligned}$$