thm_2Eprobability_2Efinite__expectation1 (TMMV34Fz1VF6bjGdUDZ5LpXh9c98cg3nezz)

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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_2ET *to be* $(ap\ (ap\ (\mathsf{c\_2Emin\_2E\_3D}\ (2^2))\ (\lambda V0x \in 2.V0x))\ (\lambda V1x \in 2.V1$

Definition 3 *We define* c_2Ebool_2E_21 *to be* $\lambda A\_27a : \iota.(\lambda V0P \in (2^{A\_27a}).(ap\ (ap\ (\mathsf{c\_2Emin\_2E\_3D}\ (2^{A\_27}$

Definition 4 *We define* c_2Ebool_2EF *to be* $(ap\ (\mathsf{c\_2Ebool\_2E\_21}\ 2)\ (\lambda V0t \in 2.V0t))$.

Definition 5 *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 6 *We define* c_2Emin_2E_3D_3D_3E *to be* $\lambda P \in 2.\lambda Q \in 2.inj\_\_o\ (p\ P \Rightarrow p\ Q)$ *of type* ι.

Definition 7 *We define* c_2Ebool_2E_2F_5C *to be* $(\lambda V0t1 \in 2.(\lambda V1t2 \in 2.(ap\ (\mathsf{c\_2Ebool\_2E\_21}\ 2)\ (\lambda V2t \in 2$

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

$$\forall A0.nonempty\ A0 \Rightarrow \forall A1.nonempty\ A1 \Rightarrow nonempty\ (ty\_2Epair\_2Eprod\ A0\ A1) \tag{1}$$

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

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

Definition 8 *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.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epred\_\_set\_2EGSPEC\ A\_27a\ A\_27b \in ((2^{A\_27a})^{((ty\_2Epair\_2Eprod\ A\_27a\ 2)^{A\_27b})}) \tag{3}$$

Definition 9 *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 10 *We define* c_2Epred__set_2EEMPTY *to be* $\lambda A\_27a : \iota.(\lambda V0x \in A\_27a.\mathsf{c\_2Ebool\_2EF})$.

Definition 11 *We define* c_2Ebool_2E_5C_2F *to be* $(\lambda V0t1 \in 2.(\lambda V1t2 \in 2.(ap\ (\mathsf{c\_2Ebool\_2E\_21}\ 2)\ (\lambda V2t \in$

Definition 12 *We define* c_2Epred__set_2EINSERT *to be* $\lambda A\_27a : \iota.\lambda V0x \in A\_27a.\lambda V1s \in (2^{A\_27a}).(ap\ (c\_$

Definition 13 *We define* c_2Epred__set_2EPREIMAGE *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0f \in (A\_27b^{A\_27a}).\lambda V$

Definition 14 *We define* c_2Epred__set_2EINTER *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap\ (c\_$

Let $ty\_2Eextreal\_2Eextreal : \iota$ be given. Assume the following.

$$nonempty\ ty\_2Eextreal\_2Eextreal \tag{4}$$

Let $ty\_2Erealax\_2Ereal : \iota$ be given. Assume the following.

$$nonempty\ ty\_2Erealax\_2Ereal \tag{5}$$

Let $c\_2Eextreal\_2ENormal : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2ENormal \in (ty\_2Eextreal\_2Eextreal^{ty\_2Erealax\_2Ereal}) \tag{6}$$

Let $c\_2Eextreal\_2Eextreal\_\_mul : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2Eextreal\_\_mul \in ((ty\_2Eextreal\_2Eextreal^{ty\_2Eextreal\_2Eextreal})^{ty\_2Eextreal\_2Eextreal}) \tag{7}$$

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

$$c\_2Enum\_2EZERO\_\_REP \in omega \tag{8}$$

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

$$nonempty\ ty\_2Enum\_2Enum \tag{9}$$

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

$$c\_2Enum\_2EABS\_\_num \in (ty\_2Enum\_2Enum^{omega}) \tag{10}$$

Definition 15 *We define* c_2Enum_2E0 *to be* $(ap\ c\_2Enum\_2EABS\_\_num\ c\_2Enum\_2EZERO\_\_REP)$.

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

$$c\_2Ereal\_2Ereal\_\_of\_\_num \in (ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum}) \tag{11}$$

Definition 16 *We define* c_2Eextreal_2Eextreal__of__num *to be* $\lambda V0n \in ty\_2Enum\_2Enum.(ap\ c\_2Eextreal$

Let $c\_2Eextreal\_2Eextreal\_\_add : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2Eextreal\_\_add \in ((ty\_2Eextreal\_2Eextreal^{ty\_2Eextreal\_2Eextreal})^{ty\_2Eextreal\_2Eextreal}) \tag{12}$$

Let $c\_2Epred\_\_set\_2EITSET : \iota \Rightarrow \iota \Rightarrow \iota$ be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epred\_\_set\_2EITSET\ A\_27a\ A\_27b \in (((A\_27b^{A\_27b})^{(2^{A\_27a})})^{((A\_27b^{A\_27b})^{A\_27a})}) \tag{13}$$

Definition 17 *We define* c_2Eextreal_2EEXTREAL__SUM__IMAGE *to be* $\lambda A\_27a : \iota.\lambda V0f \in (ty\_2Eextreal\_$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Em\_\_space\ A\_27a \in ((2^{A\_27a})^{(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A\_27a})}))))}) \tag{14}$$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Emeasure\ A\_27a \in ((ty\_2Erealax\_2Ereal^{(2^{A\_27a})})^{(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A\_27a})})} \tag{15}$$

Definition 18 *We define* c_2Elebesgue_2Efinite__space__integral *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Epro$

Definition 19 *We define* c_2Epred__set_2EFINITE *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).(ap$ (c_2Ebool_2E_21 (2

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Emeasurable\_\_sets\ A\_27a \in ((2^{(2^{A\_27a})})^{(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A\_27a})}))))}) \tag{16}$$

Definition 20 *We define* c_2Eprobability_2Eprob *to be* $\lambda A\_27a : \iota.(c\_2Emeasure\_2Emeasure\ A\_27a)$.

Definition 21 *We define* c_2Earithmetic_2EZERO *to be* c_2Enum_2E0*.*

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

$$c\_2Enum\_2EREP\_\_num \in (omega^{ty\_2Enum\_2Enum}) \tag{17}$$

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

$$c\_2Enum\_2ESUC\_\_REP \in (omega^{omega}) \tag{18}$$

Definition 22 *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.

$$c\_2Earithmetic\_2E\_2B \in ((ty\_2Enum\_2Enum^{ty\_2Enum\_2Enum})^{ty\_2Enum\_2Enum}) \tag{19}$$

Definition 23 *We define* c_2Earithmetic_2EBIT1 *to be* $\lambda V0n \in ty\_2Enum\_2Enum.(ap\ (ap\ c\_2Earithmetic$

Definition 24 *We define* c_2Earithmetic_2ENUMERAL *to be* $\lambda V0x \in ty\_2Enum\_2Enum.V0x$*.*

Definition 25 *We define* c_2Epred__set_2EUNIV *to be* $\lambda A_27a : \iota.(\lambda V0x \in A_27a.$c_2Ebool_2ET*).*

Definition 26 *We define* c_2Emin_2E_40 *to be* $\lambda A.\lambda P \in 2^A.$**if** $(\exists x \in A.p\ (ap\ P\ x))$ **then** $(the\ (\lambda x.x \in A \wedge p$
of type $\iota \Rightarrow \iota$*.*

Definition 27 *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 28 *We define* c_2Epred__set_2EBIGUNION *to be* $\lambda A\_27a : \iota.\lambda V0P \in (2^{(2^{A\_27a})}).(ap\ (c\_2Epred\_\_s$

Definition 29 *We define* c_2Ecombin_2Eo *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda A\_27c : \iota.\lambda V0f \in (A\_27b^{A\_27c}).\lambda V1g$

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

$$c\_2Ereal\_2Esum \in ((ty\_2Erealax\_2Ereal^{(ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum})})^{(ty\_2Epair\_2Eprod\ ty\_2Enum\_2En} \quad (20)$$

Definition 30 *We define* c_2Ebool_2E_7E *to be* $(\lambda V0t \in 2.(ap\ (ap$ c_2Emin_2E_3D_3D_3E $V0t)$ c_2Ebool_2E

Definition 31 *We define* c_2Eprim__rec_2E_3C *to be* $\lambda V0m \in ty\_2Enum\_2Enum.\lambda V1n \in ty\_2Enum\_2Enu$

Definition 32 *We define* c_2Earithmetic_2E_3E *to be* $\lambda V0m \in ty\_2Enum\_2Enum.\lambda V1n \in ty\_2Enum\_2En$

Definition 33 *We define* c_2Earithmetic_2E_3E_3D *to be* $\lambda V0m \in ty\_2Enum\_2Enum.\lambda V1n \in ty\_2Enum\_2$

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

$$nonempty\ ty\_2Ehreal\_2Ehreal \quad (21)$$

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

$$c\_2Erealax\_2Ereal\_\_REP\_\_CLASS \in ((2^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)})^{ty\_2Erealax} \quad (22)$$

Definition 34 *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.

$$c\_2Erealax\_2Etreal\_\_neg \in ((ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)}) \quad (23)$$

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

$$c\_2Erealax\_2Etreal\_\_eq \in ((2^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)})^{(ty\_2Epair\_2Eprod\ ty\_2Eh} \quad (24)$$

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

$$c\_2Erealax\_2Ereal\_\_ABS\_\_CLASS \in (ty\_2Erealax\_2Ereal^{(2^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehr} \quad (25)$$

Definition 35 *We define* c_2Erealax_2Ereal__ABS *to be* $\lambda V0r \in (ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty$

Definition 36 *We define* c_2Erealax_2Ereal__neg *to be* $\lambda V0T1 \in ty\_2Erealax\_2Ereal.(ap$ c_2Erealax_2Ereal

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

$$c\_2Erealax\_2Etreal\_\_add \in (((ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)})^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehr} \quad (26)$$

Definition 37 *We define* c_2Erealax_2Ereal__add *to be* $\lambda V0T1 \in ty\_2Erealax\_2Ereal.\lambda V1T2 \in ty\_2Erealax$

Definition 38 *We define* c_2Ereal_2Ereal__sub *to be* $\lambda V0x \in ty\_2Erealax\_2Ereal.\lambda V1y \in ty\_2Erealax\_2E$

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

$$c\_2Erealax\_2Etreal\_\_lt \in ((2^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)})^{(ty\_2Epair\_2Eprod\ ty\_2Eh} \tag{27}$$

Definition 39 *We define* c_2Erealax_2Ereal__lt *to be* $\lambda V0T1 \in ty\_2Erealax\_2Ereal.\lambda V1T2 \in ty\_2Erealax\_$

Definition 40 *We define* c_2Ereal_2Ereal__lte *to be* $\lambda V0x \in ty\_2Erealax\_2Ereal.\lambda V1y \in ty\_2Erealax\_2Er$

Definition 41 *We define* c_2Ebool_2ECOND *to be* $\lambda A\_27a : \iota.(\lambda V0t \in 2.(\lambda V1t1 \in A\_27a.(\lambda V2t2 \in A\_27a.($

Definition 42 *We define* c_2Ereal_2Eabs *to be* $\lambda V0x \in ty\_2Erealax\_2Ereal.(ap\ (ap\ (ap$ (c_2Ebool_2ECONI

Let $c\_2Epair\_2ESND : \iota \Rightarrow \iota \Rightarrow \iota$ be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epair\_2ESND\ A\_27a\ A\_27b \in (A\_27b^{(ty\_2Epair\_2Eprod\ A\_27a\ A\_27b)}) \tag{28}$$

Let $c\_2Epair\_2EFST : \iota \Rightarrow \iota \Rightarrow \iota$ be given. Assume the following.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Epair\_2EFST\ A\_27a\ A\_27b \in (A\_27a^{(ty\_2Epair\_2Eprod\ A\_27a\ A\_27b)}) \tag{29}$$

Definition 43 *We define* c_2Epair_2EUNCURRY *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda A\_27c : \iota.\lambda V0f \in ((A\_27c^{A\_27}$

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

$$\forall A0.nonempty\ A0 \Rightarrow nonempty\ (ty\_2Emetric\_2Emetric\ A0) \tag{30}$$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emetric\_2Emetric\ A\_27a \in ((ty\_2Emetric\_2Emetric\ A\_27a)^{(ty\_2Erealax\_2Ereal^{(ty\_2Epair\_2Eprod\ A\_27a\ A\_27a)})}) \tag{31}$$

Definition 44 *We define* c_2Emetric_2Emr1 *to be* $(ap\ (c\_2Emetric\_2Emetric\ ty\_2Erealax\_2Ereal)\ (ap$ (c_

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emetric\_2Edist\ A\_27a \in ((ty\_2Erealax\_2Ereal^{(ty\_2Epair\_2Eprod\ A\_27a\ A\_27} \tag{32}$$

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

$$\forall A0.nonempty\ A0 \Rightarrow nonempty\ (ty\_2Etopology\_2Etopology\ A0) \tag{33}$$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Etopology\_2Etopology\ A\_27a \in ((ty\_2Etopology\_2Etopology\ A\_27a)^{(2^{(2^{A\_27a})})}) \tag{34}$$

Definition 45 *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.

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow \forall A\_27b.nonempty\ A\_27b \Rightarrow c\_2Enets\_2Etends\ A\_27a\ A\_27b \in (((2^{(ty\_2Epair\_2Eprod\ (ty\_2Etopology\_2Etopology\ A\_27a)\ ((2^{A\_27b})^{A\_27b}))})^{A\_27a})^{(A\_27a^{A\_27b})}) \tag{35}$$

Definition 46 *We define* c_2Eseq_2E_2D_2D_3E *to be* $\lambda V0x \in (ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum}).\lambda V1x$

Definition 47 *We define* c_2Eseq_2Esums *to be* $\lambda V0f \in (ty\_2Erealax\_2Ereal^{ty\_2Enum\_2Enum}).\lambda V1s \in ty\_$

Definition 48 *We define* c_2Epred__set_2EDISJOINT *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap$

Definition 49 *We define* c_2Epred__set_2EFUNSET *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0P \in (2^{A\_27a}).\lambda V1Q \in ($

Definition 50 *We define* c_2Emeasure_2Ecountably__additive *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod$

Definition 51 *We define* c_2Emeasure_2Epositive *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (t$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Esubsets\ A\_27a \in ((2^{(2^{A\_27a})})^{(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (2^{(2^{A\_27a})}))}) \tag{36}$$

Definition 52 *We define* c_2Epred__set_2ESUBSET *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap\ ($

Definition 53 *We define* c_2Epred__set_2EINJ *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0f \in (A\_27b^{A\_27a}).\lambda V1s \in (2^{A}$

Definition 54 *We define* c_2Epred__set_2Ecountable *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).(ap$ (c_2Ebool_2E_3F

Definition 55 *We define* c_2Epred__set_2EUNION *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap\ (c$

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

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow c\_2Emeasure\_2Espace\ A\_27a \in ((2^{A\_27a})^{(ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (2^{(2^{A\_27a})}))}) \tag{37}$$

Definition 56 *We define* c_2Epred__set_2EDIFF *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).\lambda V1t \in (2^{A\_27a}).(ap\ (c\_2$

Definition 57 *We define* c_2Emeasure_2Esubset__class *to be* $\lambda A\_27a : \iota.\lambda V0sp \in (2^{A\_27a}).\lambda V1sts \in (2^{(2^{A\_27}}$

Definition 58 *We define* c_2Emeasure_2Ealgebra *to be* $\lambda A\_27a : \iota.\lambda V0a \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (2^{(2}$

Definition 59 *We define* c_2Emeasure_2Esigma__algebra *to be* $\lambda A\_27a : \iota.\lambda V0a \in (ty\_2Epair\_2Eprod\ (2^{A\_2}$

Definition 60 *We define* c_2Emeasure_2Emeasure__space *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A}$

Let $c\_2Eextreal\_2Eextreal\_\_le : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2Eextreal\_\_le \in ((2^{ty\_2Eextreal\_2Eextreal})^{ty\_2Eextreal\_2Eextreal}) \quad (38)$$

Definition 61 *We define* c_2Eextreal_2Eextreal__lt *to be* $\lambda V0x \in ty\_2Eextreal\_2Eextreal.\lambda V1y \in ty\_2Eext$

Definition 62 *We define* c_2Epred__set_2EBIGINTER *to be* $\lambda A\_27a : \iota.\lambda V0P \in (2^{(2^{A\_27a})}).(ap\ (c\_2Epred\_\_s$

Definition 63 *We define* c_2Emeasure_2Esigma *to be* $\lambda A\_27a : \iota.\lambda V0sp \in (2^{A\_27a}).\lambda V1st \in (2^{(2^{A\_27a})}).(ap$

Definition 64 *We define* c_2Emeasure_2EBorel *to be* $(ap\ (ap$ (c_2Emeasure_2Esigma $ty\_2Eextreal\_2Eextre$

Definition 65 *We define* c_2Eprobability_2Eevents *to be* $\lambda A\_27a : \iota.(c\_2Emeasure\_2Emeasurable\_\_sets\ A\_$

Definition 66 *We define* c_2Emeasure_2Emeasurable *to be* $\lambda A\_27a : \iota.\lambda A\_27b : \iota.\lambda V0a \in (ty\_2Epair\_2Epro$

Let $c\_2Eextreal\_2EPosInf : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2EPosInf \in ty\_2Eextreal\_2Eextreal \quad (39)$$

Let $c\_2Eextreal\_2ENegInf : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2ENegInf \in ty\_2Eextreal\_2Eextreal \quad (40)$$

Definition 67 *We define* c_2Eprobability_2Ep__space *to be* $\lambda A\_27a : \iota.(c\_2Emeasure\_2Em\_\_space\ A\_27a)$.

Definition 68 *We define* c_2Eprobability_2Eprob__space *to be* $\lambda A\_27a : \iota.\lambda V0p \in (ty\_2Epair\_2Eprod\ (2^{A\_27}$

Definition 69 *We define* c_2Eprobability_2Ereal__random__variable *to be* $\lambda A\_27a : \iota.\lambda V0X \in (ty\_2Eextreal\_$

Let $c\_2Eextreal\_2Eextreal\_\_ainv : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2Eextreal\_\_ainv \in (ty\_2Eextreal\_2Eextreal^{ty\_2Eextreal\_2Eextreal}) \quad (41)$$

Definition 70 *We define* c_2Emeasure_2Efn__minus *to be* $\lambda A\_27a : \iota.\lambda V0f \in (ty\_2Eextreal\_2Eextreal^{A\_27a}$

Definition 71 *We define* c_2Emeasure_2Eindicator__fn *to be* $\lambda A\_27a : \iota.\lambda V0s \in (2^{A\_27a}).(\lambda V1x \in A\_27a.(ap$

Definition 72 *We define* c_2Emeasure_2Epos__simple__fn *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_}$

Definition 73 *We define* c_2Elebesgue_2Epsfs *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2I$

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

$$c\_2Erealax\_2Etreal\_\_mul \in (((ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehreal\ ty\_2Ehreal\_2Ehreal)})^{(ty\_2Epair\_2Eprod\ ty\_2Ehreal\_2Ehr} \quad (42)$$

Definition 74 *We define* c_2Erealax_2Ereal__mul *to be* $\lambda V0T1 \in ty\_2Erealax\_2Ereal.\lambda V1T2 \in ty\_2Ereala$

Definition 75 *We define* c_2Ereal__sigma_2EREAL__SUM__IMAGE *to be* $\lambda A\_27a : \iota.\lambda V0f \in (ty\_2Erealax\_2$

Definition 76 *We define* c_2Elebesgue_2Epos__simple__fn__integral *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2E$

Definition 77 *We define* c_2Elebesgue_2Epsfis *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2$

Definition 78 *We define* c_2Ereal_2Esup *to be* $\lambda V0P \in (2^{ty\_2Erealax\_2Ereal}).(ap$ (c_2Emin_2E_40 ty_2Ereal

Definition 79 *We define* c_2Eextreal_2Eextreal__sup *to be* $\lambda V0p \in (2^{ty\_2Eextreal\_2Eextreal}).(ap\ (ap\ (ap$ (c_2E

Definition 80 *We define* c_2Elebesgue_2Epos__fn__integral *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2$

Definition 81 *We define* c_2Emeasure_2Efn__plus *to be* $\lambda A\_27a : \iota.\lambda V0f \in (ty\_2Eextreal\_2Eextreal^{A\_27a}).$

Let $c\_2Eextreal\_2Eextreal\_\_sub : \iota$ be given. Assume the following.

$$c\_2Eextreal\_2Eextreal\_\_sub \in ((ty\_2Eextreal\_2Eextreal^{ty\_2Eextreal\_2Eextreal})^{ty\_2Eextreal\_2Eextreal}) \quad (43)$$

Definition 82 *We define* c_2Elebesgue_2Eintegral *to be* $\lambda A\_27a : \iota.\lambda V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (t$

Definition 83 *We define* c_2Eprobability_2Eexpectation *to be* $\lambda A\_27a : \iota.$(c_2Elebesgue_2Eintegral A_27a).

Assume the following.

$$True \quad (44)$$

Assume the following.

$$(\forall V0t1 \in 2.(\forall V1t2 \in 2.(((p\ V0t1) \Rightarrow (p\ V1t2)) \Rightarrow (((p\ V1t2) \Rightarrow (p\ V0t1)) \Rightarrow ((p\ V0t1) \Leftrightarrow (p\ V1t2)))))) \quad (45)$$

Assume the following.

$$(\forall V0t \in 2.(False \Rightarrow (p\ V0t))) \quad (46)$$

Assume the following.

$$(\forall V0t \in 2.(((True \wedge (p\ V0t)) \Leftrightarrow (p\ V0t)) \wedge ((((p\ V0t) \wedge True) \Leftrightarrow (p\ V0t)) \wedge (((False \wedge (p\ V0t)) \Leftrightarrow False) \wedge ((((p\ V0t) \wedge False) \Leftrightarrow False) \wedge (((p\ V0t) \wedge (p\ V0t)) \Leftrightarrow (p\ V0t))))))) \quad (47)$$

Assume the following.

$$(\forall V0t \in 2.(((True \Rightarrow (p\ V0t)) \Leftrightarrow (p\ V0t)) \wedge ((((p\ V0t) \Rightarrow True) \Leftrightarrow True) \wedge (((False \Rightarrow (p\ V0t)) \Leftrightarrow True) \wedge ((((p\ V0t) \Rightarrow (p\ V0t)) \Leftrightarrow True) \wedge (((p\ V0t) \Rightarrow False) \Leftrightarrow (\neg (p\ V0t)))))))) \quad (48)$$

Assume the following.

$$((\forall V0t \in 2.((\neg(\neg(p\ V0t)))\Leftrightarrow(p\ V0t)))\wedge(((\neg True)\Leftrightarrow False)\wedge ((\neg False)\Leftrightarrow True))) \tag{49}$$

Assume the following.

$$\forall A\_27a.nonempty\ A\_27a\Rightarrow(\forall V0x \in A\_27a.(\forall V1y \in A\_27a.((V0x = V1y)\Leftrightarrow(V1y = V0x)))) \tag{50}$$

Assume the following.

$$(\forall V0t \in 2.(((True\Leftrightarrow(p\ V0t))\Leftrightarrow(p\ V0t))\wedge((((p\ V0t)\Leftrightarrow True)\Leftrightarrow (p\ V0t))\wedge(((False\Leftrightarrow(p\ V0t))\Leftrightarrow(\neg(p\ V0t)))\wedge(((p\ V0t)\Leftrightarrow False)\Leftrightarrow(\neg(p\ V0t))))))) \tag{51}$$

Assume the following.

$$(\forall V0t1 \in 2.(\forall V1t2 \in 2.(\forall V2t3 \in 2.(((p\ V0t1)\Rightarrow ((p\ V1t2)\Rightarrow(p\ V2t3)))\Leftrightarrow(((p\ V0t1)\wedge(p\ V1t2))\Rightarrow(p\ V2t3)))))) \tag{52}$$

Assume the following.

$$(\forall V0x \in 2.(\forall V1x\_27 \in 2.(\forall V2y \in 2.(\forall V3y\_27 \in 2.((((p\ V0x)\Leftrightarrow(p\ V1x\_27))\wedge((p\ V1x\_27)\Rightarrow((p\ V2y)\Leftrightarrow(p\ V3y\_27))))\Rightarrow (((p\ V0x)\Rightarrow(p\ V2y))\Leftrightarrow((p\ V1x\_27)\Rightarrow(p\ V3y\_27)))))))) \tag{53}$$

Assume the following.

$$\forall A\_27a.nonempty\ A\_27a\Rightarrow(\forall V0m \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A\_27a})}))). (\forall V1f \in (ty\_2Eextreal\_2Eextreal^{A\_27a}).(((p\ (ap\ (\mathsf{c\_2Emeasure\_2Emeasure\_\_space}\ A\_27a)\ V0m))\wedge((p\ (ap\ (ap\ (\mathsf{c\_2Ebool\_2EIN}\ (ty\_2Eextreal\_2Eextreal^{A\_27a}))\ V1f)\ (ap\ (ap\ (\mathsf{c\_2Emeasure\_2Emeasurable}\ A\_27a\ ty\_2Eextreal\_2Eextreal)\ (ap\ (ap\ (\mathsf{c\_2Epair\_2E\_2C}\ (2^{A\_27a})\ (2^{(2^{A\_27a})}))\ (ap\ (c\_2Emeasure\_2Em\_\_space\ A\_27a)\ V0m))\ (ap\ (c\_2Emeasure\_2Emeasurable\_\_sets\ A\_27a)\ V0m)))\ \mathsf{c\_2Emeasure\_2EBorel})))\wedge((\forall V2x \in A\_27a.((p\ (ap\ (ap\ (\mathsf{c\_2Ebool\_2EIN}\ A\_27a)\ V2x)\ (ap\ (c\_2Emeasure\_2Em\_\_space\ A\_27a)\ V0m)))\Rightarrow((\neg((ap\ V1f\ V2x) = c\_2Eextreal\_2ENegInf))\wedge(\neg((ap\ V1f\ V2x) = c\_2Eextreal\_2EPosInf)))))\wedge (p\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EFINITE}\ A\_27a)\ (ap\ (c\_2Emeasure\_2Em\_\_space\ A\_27a)\ V0m))))))\Rightarrow((ap\ (ap\ (\mathsf{c\_2Elebesgue\_2Eintegral}\ A\_27a)\ V0m)\ V1f) = (ap\ (ap\ (\mathsf{c\_2Elebesgue\_2Efinite\_\_space\_\_integral}\ A\_27a)\ V0m)\ V1f))))) \tag{54}$$

Theorem 1

$$\forall A\_27a.nonempty\ A\_27a \Rightarrow (\forall V0p \in (ty\_2Epair\_2Eprod\ (2^{A\_27a})\ (ty\_2Epair\_2Eprod\ (2^{(2^{A\_27a})})\ (ty\_2Erealax\_2Ereal^{(2^{A\_27a})}))). (\forall V1X \in (ty\_2Eextreal\_2Eextreal^{A\_27a}).(((p\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EFINITE}\ A\_27a)\ (ap\ (\mathsf{c\_2Eprobability\_2Ep\_\_space}\ A\_27a)\ V0p))) \wedge (p\ (ap\ (ap\ (\mathsf{c\_2Eprobability\_2Ereal\_\_random\_\_variable}\ A\_27a)\ V1X)\ V0p))) \Rightarrow ((ap\ (ap\ (\mathsf{c\_2Eprobability\_2Eexpectation}\ A\_27a)\ V0p)\ V1X) = (ap\ (ap\ (\mathsf{c\_2Eextreal\_2EEXTREAL\_\_SUM\_\_IMAGE}\ ty\_2Eextreal\_2Eextreal)\ (\lambda V2r \in ty\_2Eextreal\_2Eextreal.(ap\ (ap\ c\_2Eextreal\_2Eextreal\_\_mul\ V2r)\ (ap\ c\_2Eextreal\_2ENormal\ (ap\ (ap\ (\mathsf{c\_2Eprobability\_2Eprob}\ A\_27a)\ V0p)\ (ap\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EINTER}\ A\_27a)\ (ap\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EPREIMAGE}\ A\_27a\ ty\_2Eextreal\_2Eextreal)\ V1X)\ (ap\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EINSERT}\ ty\_2Eextreal\_2Eextreal)\ V2r)\ (\mathsf{c\_2Epred\_\_set\_2EEMPTY}\ ty\_2Eextreal\_2Eextreal))))\ (ap\ (\mathsf{c\_2Eprobability\_2Ep\_\_space}\ A\_27a)\ V0p)))))))\ (ap\ (ap\ (\mathsf{c\_2Epred\_\_set\_2EIMAGE}\ A\_27a\ ty\_2Eextreal\_2Eextreal)\ V1X)\ (ap\ (\mathsf{c\_2Eprobability\_2Ep\_\_space}\ A\_27a)\ V0p)))))))$$