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When in addition $\mu(\Omega) = 1$, we call the measure μ a probability measure, and often label it by P (it is also easy to see that then $P(A) \leq 1$ for all $A \in \mathcal{F}$). Remark. When (b) of Definition 1.1.2 is relaxed to involve only finite collections of disjoint sets A_n , we say that μ is a finitely additive non-negative set-function.

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The set of all equivalent martingale-measures for the

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