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*Uniform structures on probability distributions*

Results such as the central limit theorem are traditionally expressed as statements about convergent sequences of probability distributions. Approximation of divergent sequences, or even divergent nets, has received some but not much attention. To formulate such approximation results, we need an appropriate metric, or more generally a uniform structure, on probability distributions. We can narrow down the choices of such uniform structures, using several simple natural properties. For the uniform structures with those properties, there is only one notion of a sequence of probability distributions approximating another sequence.