



Math for the people, by the people.

filtration

Canonical name	Filtration
Date of creation	2013-03-22 12:08:38
Last modified on	2013-03-22 12:08:38
Owner	CWoo (3771)
Last modified by	CWoo (3771)
Numerical id	9
Author	CWoo (3771)
Entry type	Definition
Classification	msc 03E20
Related topic	FiltrationOfSigmaAlgebras

A *filtration* is a sequence of sets A_1, A_2, \dots, A_n with

$$A_1 \subset A_2 \subset \dots \subset A_n.$$

If one considers the sets A_1, \dots, A_n as elements of a larger set which are partially ordered by inclusion, then a filtration is simply a finite chain with respect to this partial ordering. It should be noted that in some contexts the word “filtration” may also be employed to describe an infinite chain.