

$X: (\Omega, \mathcal{F}) \rightarrow (E, \mathcal{E})$, $\mathcal{D} \subset \mathcal{E}$ a family of subsets E s.t $\sigma(\mathcal{D}) = \mathcal{E}$. Assume $X^{-1}(A) \in \mathcal{F} \forall A \in \mathcal{D}$ show that X is measurable

Let $B \in \mathcal{E}$. Then B is a countable number of intersect, union and complement operations from \mathcal{D}

$$B = \bigcup_{i=1}^{\infty} A^{(i)} \quad \text{where} \quad A^{(i)} = \bigcap_{n=1}^{\infty} A_n^{(i)}$$

Where $A_n^{(i)}$ is either an element in \mathcal{D} or the complement of an element

X^{-1} preserves Unions thus

$$X^{-1}(B) = \bigcup X^{-1}(A^{(i)}) \quad \text{want to check that}$$

$$X^{-1}(A^{(i)}) \in \mathcal{F}, \quad \text{since } X^{-1}(A) \in \mathcal{F} \forall A \in \mathcal{D}$$

$$X^{-1}(A)^c \in \mathcal{F}. \quad X^{-1}(A)^c = \{\omega \in \Omega \mid X(\omega) \notin A\} \\ = X^{-1}(A^c)$$

thus for $A \in \mathcal{D}$, $X^{-1}(A^c) \in \mathcal{F}$ so.

let us then writ $A_n^{(i)}$ as $A_n^{(i)c}$ since this is still in \mathcal{D} or the complement of some element in \mathcal{D} . then $X^{-1}\left(\bigcap_{n=1}^{\infty} A_n^{(i)c}\right) = \left(\bigcup_{n=1}^{\infty} X^{-1}(A_n^{(i)})\right)^c$

$X^{-1}(A_n^{(i)}) \in \mathcal{F}$, thus their union is
and thus the complement of their union