

Result 0.0.1.

- Given a partition \mathcal{D} of Ω , $\mathbb{P}(A|\mathcal{D}) = \mathbb{P}(A|\sigma(\mathcal{D}))$ for all $A \in \mathcal{A}$. More generally, $\mathbb{E}(X|\mathcal{D}) = \mathbb{E}(X|\sigma(\mathcal{D}))$.

- For a simple random variable X , $\sigma(X) = \sigma(\mathcal{D}(X))$.