

References

1. Artin, M.: Algebra, 2nd edn. Addison-Wesley, Reading (2011)
2. Banach, S., Tarski, A.: Sur la decomposition des ensembles de points en parties respectivement congruents. *Fund. Math.* **6**, 244–277 (1924)
3. Bartle, R.G.: The Elements of Integration. Wiley, New York (1966)
4. Bartle, R.G.: The Elements of Real Analysis, 2nd edn. Wiley, New York (1976)
5. Bartle, R.G.: A Modern Theory of Integration. American Mathematical Society, Providence (2001)
6. Benedetto, J.J., Czaja, W.: Integration and Modern Analysis. Birkhäuser, Boston (2012)
7. Berberian, S.K.: Measure and Integration. Macmillan, New York (1965). Reprinted by AMS Chelsea Publishing, 2011
8. Billingsley, P.: Probability and Measure. Wiley, New York (1979)
9. Birkhoff, G., MacLane, S.: A Survey of Modern Algebra, 4th edn. Macmillan, New York (1977). Reprinted by A.K. Peters, 1998
10. Blackwell, D.: A Borel set not containing a graph. *Ann. Math. Statist.* **39**, 1345–1347 (1968)
11. Blackwell, D.: On a class of probability spaces. In: Proceedings of the 3rd Berkeley Symposium on Mathematical Statistics and Probability, vol. II, pp. 1–6. University of California Press, Berkeley (1956)
12. Bledsoe, W.W., Morse, A.P.: Product measures. *Trans. Amer. Math. Soc.* **79**, 173–215 (1955)
13. Bledsoe, W.W., Wilks, C.E.: On Borel product measures. *Pacific J. Math.* **42**, 569–579 (1972)
14. Blumenthal, R.M., Gettoor, R.K.: Markov Processes and Potential Theory. Pure and Applied Mathematics, vol. 29. Academic, New York (1968). Reprinted by Dover, 2007
15. Bogachev, V.I.: Measure Theory, 2 vols. Springer, Berlin (2007)
16. Bongiorno, B.: The Henstock–Kurzweil integral. In: Pap, E. (ed.) Handbook of Measure Theory, 2 vols, pp. 587–615. North Holland (Elsevier), Amsterdam (2002)
17. Bourbaki, N.: General Topology, Part 2. Addison-Wesley, Reading (1966)
18. Bourbaki, N.: *Intégration*, Chaps. 1–4, 2nd edn. Hermann, Paris (1965); Bourbaki, N.: *Intégration*, Chap. 5, 2nd edn. Hermann, Paris (1967); Bourbaki, N.: *Intégration*, Chap. 6, Hermann, Paris (1959); Bourbaki, N.: *Intégration*, Chaps. 7–8. Hermann, Paris (1963); Bourbaki, N.: *Intégration*, Chap. 9. Hermann, Paris (1969)
19. Bredon, G.E.: A new treatment of the Haar integral. *Michigan Math. J.* **10**, 365–373 (1963)
20. Breiman, L.: Probability. Addison-Wesley, Reading (1968). Reprinted by SIAM, 1992
21. Bruckner, A.M.: Differentiation of integrals. Herbert Ellsworth Slaughter Memorial Papers. *Amer. Math. Monthly* **78** (Suppl.) (1971)
22. Bruckner, A.M.: Differentiation of Real Functions. Lecture Notes in Mathematics, vol. 659. Springer, Berlin (1978)

23. Bruckner, A.M., Bruckner, J.B., Thomson, B.S.: Real Analysis, 2nd edn. ClassicalRealAnalysis.com (2008)
24. Cartan, H.: Sur la mesure de Haar. *C. R. Acad. Sci. Paris* **211**, 759–762 (1940)
25. Cartier, P.: Processus aléatoires généralisés. In: Séminaire Bourbaki, 1963–1964, exposé 272. Benjamin, New York (1966)
26. Castaing, C., Valadier, M.: Convex Analysis and Measurable Multifunctions. *Lecture Notes in Mathematics*, vol. 580. Springer, Berlin (1977)
27. Chatterji, S.D.: Differentiation along algebras. *Manuscripta Math.* **4**, 213–224 (1971)
28. Choquet, G.: Theory of capacities. *Ann. Inst. Fourier (Grenoble)* **5**, 131–295 (1953–1954)
29. Christensen, J.P.R.: Topology and Borel Structure. *North-Holland Mathematics Studies*, vol. 10. North-Holland, Amsterdam (1974)
30. Cohen, P.J.: Set Theory and the Continuum Hypothesis. Benjamin, New York (1966)
31. Conway, J.B.: A Course in Functional Analysis, 2nd edn. Springer, New York (1990)
32. Daniell, P.J.: A general form of integral. *Ann. of Math. (2)* **19**, 279–294 (1917–1918)
33. de Guzmán, M.: Differentiation of Integrals in \mathbb{R}^n . *Lecture Notes in Mathematics*, vol. 481. Springer, Berlin (1975)
34. de Leeuw, K.: The Fubini theorem and convolution formula for regular measures. *Math. Scand.* **11**, 117–122 (1962)
35. Dellacherie, C.: Quelques exemples familiers, en probabilités, d'ensembles analytiques non boréliens. In: Séminaire de Probabilités XII. *Lecture Notes in Mathematics*, vol. 649, pp. 746–756. Springer, Berlin (1978)
36. Dellacherie, C.: Une démonstration du théorème de Souslin-Lusin. In: Séminaire de Probabilités VII. *Lecture Notes in Mathematics*, vol. 321, pp. 48–50. Springer, Berlin (1973)
37. Diestel, J., Uhl Jr., J.J.: Vector Measures. *Mathematical Surveys*, Number 15. American Mathematical Society, Providence (1977)
38. Doob, J.L.: Stochastic Processes. Wiley, New York (1953)
39. Dudley, R.M.: On measurability over product spaces. *Bull. Amer. Math. Soc.* **77**, 271–274 (1971)
40. Dudley, R.M.: Real Analysis and Probability, 2nd edn. Cambridge University Press, Cambridge (2002)
41. Dudley, R.M.: Uniform Central Limit Theorems. Cambridge University Press, Cambridge (1999)
42. Dunford, N., Schwartz, J.T.: Linear Operators. Part I: General Theory. *Pure and Applied Mathematics*, vol. VII. Interscience, New York (1958)
43. Dynkin, E.B.: Die Grundlagen der Theorie der Markoffschen Prozesse. *Die Grundlehren der mathematischen Wissenschaften*, Band 108. Springer, Berlin (1961)
44. Federer, H.: Geometric Measure Theory. *Die Grundlehren der mathematischen Wissenschaften*, Band 153. Springer, New York (1969)
45. Folland, G.B.: Real Analysis: Modern Techniques and Their Applications, 2nd edn. Wiley, New York (1999)
46. Fremlin, D.H.: Measure Theory, 5 vols. www.essex.ac.uk/math/people/fremlin/mt.htm
47. Fremlin, D.H.: Topological measure spaces: two counter-examples. *Math. Proc. Cambridge Philos. Soc.* **78**, 95–106 (1975)
48. Gelbaum, B.R., Olmsted, J.M.H.: Counterexamples in Analysis. Holden-Day, San Francisco (1964). Reprinted by Dover, 2003
49. Gleason, A.M.: Fundamentals of Abstract Analysis. Addison-Wesley, Reading (1966). Reprinted by A.K. Peters, 1992
50. Gödel, K.: The Consistency of the Axiom of Choice and of the Generalized Continuum-Hypothesis with the Axioms of Set Theory. *Annals of Mathematics Studies*, vol. 3. Princeton University Press, Princeton (1940)
51. Godfrey, M.C., Sion, M.: On products of Radón measures. *Canad. Math. Bull.* **12**, 427–444 (1969)
52. Gordon, R.A.: The Integrals of Lebesgue, Denjoy, Perron, and Henstock. American Mathematical Society, Providence (1994)

53. Halmos, P.R.: *Finite-Dimensional Vector Spaces*, 2nd edn. Van Nostrand, Princeton (1958). Reprinted by Springer, 1974
54. Halmos, P.R.: *Measure Theory*. Van Nostrand, Princeton (1950). Reprinted by Springer, 1974
55. Halmos, P.R.: *Naive Set Theory*. Van Nostrand, Princeton (1960). Reprinted by Springer, 1974
56. Hayes, C.A., Pauc, C.Y.: *Derivation and Martingales*. *Ergebnisse der Mathematik und ihrer Grenzgebiete*, Band 49. Springer, Berlin (1970)
57. Herstein, I.N.: *Topics in Algebra*. Blaisdell, New York (1964)
58. Hewitt, E., Ross, K.A.: *Abstract Harmonic Analysis I*. *Die Grundlehren der Mathematischen Wissenschaften*, Band 115. Springer, Berlin (1963)
59. Hewitt, E., Stromberg, K.: *Real and Abstract Analysis*. Springer, New York (1965)
60. Hoffman, K.: *Analysis in Euclidean Space*. Prentice-Hall, Englewood Cliffs (1975). Reprinted by Dover, 2007
61. Hoffman, K.M., Kunze, R.: *Linear Algebra*. Prentice-Hall, Englewood Cliffs (1971)
62. Hoffmann-Jørgensen, J.: *The Theory of Analytic Spaces*. Various Publications Series, No. 10. Aarhus Universitet, Matematisk Institut, Aarhus (1970)
63. Hrbacek, K., Jech, T.: *Introduction to Set Theory*. *Monographs and Textbooks in Pure and Applied Mathematics*, vol. 45. Marcel Dekker, New York (1978)
64. Ionescu Tulcea, A., Ionescu Tulcea, C.: On the lifting property (I). *J. Math. Anal. Appl.* **3**, 537–546 (1961)
65. Ionescu Tulcea, A., Ionescu Tulcea, C.: *Topics in the Theory of Lifting*. *Ergebnisse der Mathematik und ihrer Grenzgebiete*, Band 48. Springer, Berlin (1969)
66. Jacobs, K.: *Measure and Integral*. Academic, New York (1978)
67. Kakutani, S.: Concrete representation of abstract (M)-spaces (a characterization of the space of continuous functions). *Ann. of Math. (2)* **42**, 994–1024 (1941)
68. Kechris, A.S.: *Classical Descriptive Set Theory*. Springer, New York (1995)
69. Kelley, J.L.: *General Topology*. Van Nostrand, Princeton (1955). Reprinted by Springer, 1975
70. Kindler, J.: A simple proof of the Daniell–Stone representation theorem. *Amer. Math. Monthly* **90**, 396–397 (1983)
71. Klenke, A.: *Probability Theory*. Springer, London (2008)
72. Kolmogorov, A.N.: *Grundbegriffe der Wahrscheinlichkeitsrechnung*. Springer, Berlin (1933); Kolmogorov, A.N.: *Foundations of the Theory of Probability*. Chelsea, New York (1956)
73. Kolmogorov, A.N., Fomin, S.V.: *Introductory Real Analysis*. Prentice-Hall, Englewood Cliffs (1970). Reprinted by Dover, 1975
74. Kölzow, D.: *Differentiation von Massen*. *Lecture Notes in Mathematics*, vol. 65. Springer, Berlin (1968)
75. Krantz, S.G., Parks, H.R.: *Geometric Integration Theory*. Birkhäuser, Boston (2008)
76. Krickeberg, K.: *Probability Theory*. Addison-Wesley, Reading (1965)
77. Kuratowski, K.: *Topology*, vol. 1. Academic, New York (1966)
78. Kuratowski, K., Mostowski, A.: *Set Theory*. *Studies in Logic and the Foundations of Mathematics*, vol. 86. North-Holland, Amsterdam (1976)
79. Lamperti, J.: *Probability*. W.A. Benjamin, New York (1966)
80. Lang, S.: *Algebra*. Addison-Wesley, Reading (1965)
81. Lang, S.: *Analysis I*. Addison-Wesley, Reading (1968)
82. Lax, P.: *Functional Analysis*. Wiley-Interscience, New York (2002)
83. Ljapunow, A.A., Stschesgolkow, E.A., Arsenin, W.J.: *Arbeiten zur deskriptiven Mengenlehre*. VEB Deutscher Verlag der Wissenschaften, Berlin (1955)
84. Loomis, L.H.: *An Introduction to Abstract Harmonic Analysis*. Van Nostrand, Princeton (1953). Reprinted by Dover, 2011
85. Loomis, L.H., Sternberg, S.: *Advanced Calculus*. Addison-Wesley, Reading (1968)
86. Mackey, G.W.: Borel structure in groups and their duals. *Trans. Amer. Math. Soc.* **85**, 134–165 (1957)
87. Maharam, D.: On a theorem of von Neumann. *Proc. Amer. Math. Soc.* **9**, 978–994 (1958)

88. Mazurkiewicz, S.: Über die Menge der differenzierbaren Funktionen. *Fund. Math.* **27**, 244–249 (1936)
89. Morgan, F.: *Geometric Measure Theory: A Beginner's Guide*. Academic, San Diego (2000)
90. Moschovakis, Y.N.: *Notes on Set Theory*, 2nd edn. Springer, New York (2006)
91. Munkres, J.R.: *Topology: A First Course*. Prentice-Hall, Englewood Cliffs (1975)
92. Munroe, M.E.: *Measure and Integration*, 2nd edn. Addison-Wesley, Reading (1971)
93. Nachbin, L.: *The Haar Integral*. Van Nostrand, Princeton (1965)
94. Novikoff, P.: Sur les fonctions implicites mesurables B. *Fund. Math.* **17**, 8–25 (1931)
95. Pap, E. (ed.): *Handbook of Measure Theory*, 2 vols. North Holland (Elsevier), Amsterdam (2002)
96. Parthasarathy, K.R.: *Probability Measures on Metric Spaces*. Probability and Mathematical Statistics, vol. 3. Academic, New York (1967). Reprinted by AMS Chelsea Publishing, 2005
97. Pollard, D.: *A User's Guide to Measure Theoretic Probability*. Cambridge University Press, Cambridge (2002)
98. Pontryagin, L.S.: *Topological Groups*, 2nd edn. Gordon and Breach, New York (1966)
99. Riesz, F., Sz-Nagy, B.: *Functional Analysis*. Ungar, New York (1955). Reprinted by Dover, 1990
100. Rogers, C.A.: *Hausdorff Measures*. Cambridge University Press, Cambridge (1970)
101. Rogers, C.A. (ed.): *Analytic Sets*. Academic, London (1980)
102. Royden, H.L.: *Real Analysis*, 2nd edn. Macmillan, New York (1968)
103. Royden, H.L., Fitzpatrick, P.: *Real Analysis*, 4th edn. Pearson, Upper Saddle River (2010)
104. Rudin, W.: *Principles of Mathematical Analysis*, 3rd edn. McGraw-Hill, New York (1976)
105. Rudin, W.: *Real and Complex Analysis*, 2nd edn. McGraw-Hill, New York (1974)
106. Saks, S.: *Theory of the Integral*, 2nd revised edn. Dover, New York (1964). Reprint of 2nd revised edition, 1937
107. Schwartz, L.: *Radon Measures on Arbitrary Topological Spaces and Cylindrical Measures*. Oxford University Press, London (1973)
108. Segal, I.E., Kunze, R.A.: *Integrals and Operators*, 2nd edn. Die Grundlehren der mathematischen Wissenschaften, Band 228. Springer, Berlin (1978). First edition published by McGraw-Hill in 1968
109. Simmons, G.F.: *Introduction to Topology and Modern Analysis*. McGraw-Hill, New York (1963)
110. Solovay, R.M.: A model of set-theory in which every set of reals is Lebesgue measurable. *Ann. of Math.* (2) **92**, 1–56 (1970)
111. Spivak, M.: *Calculus*. Benjamin, New York (1967)
112. Srivastava, S.M.: *A Course on Borel Sets*. Springer, New York (1998)
113. Stone, A.H.: Analytic sets in non-separable metric spaces. In: Rogers, C.A. (ed.) *Analytic Sets*, pp. 471–480. Academic, London (1980)
114. Stone, M.H.: Notes on integration. *Proc. Nat. Acad. Sci. U.S.A.* **34**, 336–342, 447–455, 483–490 (1948); Stone, M.H.: Notes on integration. *Proc. Nat. Acad. Sci. U.S.A.* **35**, 50–58 (1949)
115. Strauss, W., Macheras, N.D., Musiał, K.: Liftings. In: Pap, E. (ed.) *Handbook of Measure Theory*, 2 vols, pp. 1131–1183. North Holland (Elsevier), Amsterdam (2002)
116. Taylor, A.E.: *General Theory of Functions and Integration*. Blaisdell, Waltham (1965). Reprinted by Dover, 1985
117. Thomson, B.S., Bruckner, J.B., Bruckner, A.M.: *Elementary Real Analysis*, 2nd edn. ClassicalRealAnalysis.com (2008)
118. van Dalen, D., Doets, H.C., de Swart, H.: *Sets: Naive, Axiomatic and Applied*. International Series in Pure and Applied Mathematics, vol. 106. Pergamon, Oxford (1978)
119. von Neumann, J.: Algebraische Repräsentanten der Funktionen bis auf eine Menge von Masse Null. *J. Reine Angew. Math.* **165**, 109–115 (1931)
120. von Neumann, J.: On rings of operators III. *Ann. of Math.* (2) **41**, 94–161 (1940)
121. Wagner, D.H.: Survey of measurable selection theorems. *SIAM. J. Control Optim.* **15**, 859–903 (1977)

122. Wagon, S.: The Banach–Tarski Paradox. Cambridge University Press, Cambridge (1984)
123. Walker, P.L.: On Lebesgue integrable derivatives. *Amer. Math. Monthly* **84**, 287–288 (1977)
124. Walsh, J.B.: Knowing the Odds: An Introduction to Probability. American Mathematical Society, Providence (2012)
125. Walter, W.: A counterexample in connection with Egorov’s theorem. *Amer. Math. Monthly* **84**, 118–119 (1977)
126. Weil, A.: L’intégration dans les groupes topologiques et ses applications, 2nd edn. Hermann, Paris (1965)
127. Wheeden, R.L., Zygmund, A.: Measure and Integral. Monographs and Textbooks in Pure and Applied Mathematics, vol. 43. Marcel Dekker, New York (1977)
128. Williams, D.: Probability with Martingales. Cambridge University Press, Cambridge (1991)
129. Wilson, T.M.: A continuous movement version of the Banach–Tarski paradox: a solution to De Groot’s problem. *J. Symbolic Logic* **70**, 946–952 (2005)
130. Zaanen, A.C.: An Introduction to the Theory of Integration. North-Holland, Amsterdam (1958)