

Index of notation

Symbols

$[-\infty, +\infty]$, 380

A

$\mathcal{A} \times \mathcal{B}$, 143

aB , Ba , 280

\mathcal{A}_C , 36

$(A I)$, 163

A^o , 389

\mathcal{A}_* , 264

B

B^{-1} , 280

$\mathcal{B}_0(X)$, 197

BC , 280

$\mathcal{B}(\mathbb{C})$, 74

$\mathcal{B}(\mathbb{R})$, 4

$\mathcal{B}(\mathbb{R})$, 74

$\mathcal{B}(\mathbb{R}^d)$, 4

$\mathcal{B}(X)$, 189

$B(X, \mathcal{A}, \mathbb{C})$, 120

$B(X, \mathcal{A}, \mathbb{R})$, 120

$B(x, r)$, 385

C

c (cardinality of the continuum), 376

c_0 , 89

$C_0^{\mathbb{C}}(X)$, 199

$C_0(X)$, 199

$C[a, b]$, 85

$C(X)$, 188, 197

D

\triangle (symmetric difference of sets), 373

Δ (modular function), 294

δ_x , 8

\det , 156

$\text{diam}(A)$, 393

$\text{diff}(A)$, 28

$D\mu$, 166

$\overline{D}\mu$, 166

$\underline{D}\mu$, 166

$\frac{d\nu}{d\mu}$, 126

E

$e(C)$, 164

$e(U)$, 166

$E(X)$, 308

E_x , 144

$E(X \mathcal{B})$, 342

$E(X Y = y_j)$, 341

E^y , 144

F

\mathcal{F} , 5

$\langle f \rangle$, 96

$F'(x_0)$, 157

f^+ , 46

f^- , 46

$\mathcal{F}_\alpha(X)$, 255

\check{f} , 285

$[f, g]$, 229

$f \prec U$, 192

$f \vee g$, 43

$f \wedge g$, 43

F_μ , 19

\mathcal{F}_σ , 5

$f * g$, 153, 298

$\{\mathcal{F}_n\}_{n=0}^\infty$, 345

$\{\mathcal{F}_t\}_{t \in T}$, 345

\mathcal{F}_τ , 354 f_x , 144, 285 ${}_xf$, 285 $f: X \rightarrow Y$, 374 f^y , 144**G** \mathcal{G} , 5 G_3 , 418 $\mathcal{G}_\alpha(X)$, 255 $g \cdot x$, 417 $GL(d, \mathbb{R})$, 284 $\text{gr}(f)$, 244 \mathcal{G}_δ , 5**H** $(H) \int_a^b f$, 430 $(H) \int_a^b f(x) dx$, 430**I** \mathcal{I} , 229, 243 $\Im(f)$, 75 $\inf(A)$, 381 $\inf_n f_n$, 43 $\int f d\mu$, 53, 55, 56, 120, 399 $\int f(x) \mu(dx)$, 56 $\int f(x) d\mu(x)$, 56 $\int_A f d\mu$, 56 $\int_a^b f$, 56, 68 $\int_a^b f(x) dx$, 56, 68 $\int_a^b f$, 67 $\overline{\int}_a^b f$, 67 (\cdot, \cdot) , 89 $\Im(z)$, 382**J** J_F , 158**K** $\mathcal{K}^\mathbb{C}(X)$, 184 $\mathcal{K}(X)$, 184**L** L_1 , 234 $\underline{L}(f)$, 234 $\overline{L}(f)$, 234 $L^\infty(X, \mathcal{A}, \mu)$, 96 $L^p(X, \mathcal{A}, \mu)$, 96 \mathcal{L}^1 , 56 $L^1(G)$, 300 $\mathcal{L}^1(X, \mathcal{A}, \mu, E)$, 400 $\mathcal{L}^1(X, \mathcal{A}, \mu, \mathbb{R})$, 56 ℓ^2 , 90 λ , 18 λ_d , 18 λ^* , 13, 14 λ_d^* , 14 L_\bullet , 233 L^\bullet , 233 $l(f, \mathcal{P})$, 67 $\lim_n f_n$, 43 $\liminf_n f_n$, 43 $\liminf_n x_n$, 381 $\varliminf_n x_n$, 381 $\lim_n s_n$, 86 $\limsup_n f_n$, 43 $\limsup_n x_n$, 381 $\varlimsup_n x_n$, 381 ℓ^∞ , 89 $(L) \int_a^b f$, 56 $(L) \int_a^b f(x) dx$, 56 $\mathcal{L}^p(X, \mathcal{A}, \mu, \mathbb{C})$, 91 $\mathcal{L}^p(X, \mathcal{A}, \mu, \mathbb{R})$, 91 $\mathcal{L}^\infty(X, \mathcal{A}, \mu, \mathbb{C})$, 92 $\mathcal{L}^\infty(X, \mathcal{A}, \mu, \mathbb{R})$, 92**M** $\mapsto, x \mapsto f(x)$, 374 $M(G)$, 301 $M_a(G)$, 302 $(M) \int_a^b f$, 436 $(M) \int_a^b f(x) dx$, 436 \mathcal{M}_{λ^*} , 17, 18 \mathcal{M}_{μ^*} , 16 $M_r(X, \mathbb{C})$, 201 $M_r(X, \mathbb{R})$, 201 μ^+ , 117 μ^- , 117 $\mu_1 \vee \mu_2$, 121 $\mu_1 \wedge \mu_2$, 121 $\overline{\mu}$, 31 μ_C , 36 $\dot{\mu}$, 293 μ^\bullet , 12, 197 $\mu \times \nu$, 145, 222 $\mu \perp \nu$, 130 $\mu_1 * \mu_2$, 314 μ^* , 12, 33 μ_* , 33

$\mu * \nu$, 301

μ_X or μ , 309

$M(X, \mathcal{A}, \mathbb{C})$, 119

$M(X, \mathcal{A}, \mathbb{R})$, 119

N

\mathbf{n} , 243

\mathcal{N} , 243

$\mathcal{N}(n_1, \dots, n_k)$, 243

$N(0, 1)$, 311

$N(\mu, \sigma^2)$, 311

ν_a , 130

ν_f , 204

$\nu \ll \mu$, 122, 125

ν_s , 130

$\nu_1 * \nu_2$, 314

O

$O(d)$, 284

P

$P(A|B)$, 340

ϕ_μ , 331

$\prod_n \mathcal{A}_n$, 243

$\mathcal{P}(X)$, 374

R

$\overline{\mathbb{R}}$, 380

$\Re(f)$, 75

$\mathcal{R}(f, \mathcal{P})$, 70, 429, 433

$(R) \int_a^b f$, 68

$(R) \int_a^b f(x) dx$, 68

$\Re(z)$, 382

S

$\operatorname{sgn}(z)$, 108

$\sigma(\mathcal{F})$, 3

σ_X^2 , 309

σ_X , 309

$\sigma(X_i, i \in I)$, 309

$\sigma(X_1, X_2, \dots)$, 309

$SO(d)$, 418

$\sum_\alpha X_\alpha$, 241

$\sup(A)$, 381

$\sup_n f_n$, 43

$\operatorname{supp}(f)$, 184

$\operatorname{supp}(\mu)$, 207

T

\mathbb{T} , 280

U

$u(f, \mathcal{P})$, 67

V

$\operatorname{var}(X)$, 309

V_\bullet , 233

V^\bullet , 233

$V_F[a, b]$, 133

V^* , 106

X

$x \vee y$, 380

$x \wedge y$, 380

Z

\bar{z} , 108

Index

A

- \mathcal{A} -measurable
 - function, 42
 - set, 2
- a.e., 50
- a.e. $[\mu]$, 50
- a.s., 319
- absolute continuity, 122
 - for functions from \mathbb{R} to \mathbb{R} , 135
 - for signed and complex measures, 125
 - uniform, 129
- absolutely continuous part of a measure, 130
- absolutely convergent series, 88
- act, 417
- action, 417
- adapted, 345
- algebra, 300
 - Banach, 300
 - of functions, 392
 - of sets, 1
- algebraic dual space, 106
- almost everywhere, 50
- almost everywhere differentiability
 - of finite Borel measures, 167
 - of functions of finite variation, 171
 - of monotone functions, 171
- almost surely, 319
- analytic
 - measurable space, 270
 - set, 248
 - measurability, 262
 - that is not a Borel set, 254
- ancestor, 419
- approximate identity, 305
- atom of a σ -algebra, 272
- axiom of choice, 27, 377

B

- Baire
 - category theorem, 395
 - measure, 197
 - set, 197
 - σ -algebra, 197, 226
- Banach
 - algebra, 300
 - space, 87
- Banach–Tarski paradox, 417, 419
- base
 - for a family of neighborhoods, 280
 - for a topological space, 390
- basis
 - Hamel, 30
- Beppo Levi’s theorem, 62
- Bernoulli distribution, 315
- bijection, bijective function, 375
- binary expansion, 315–316, 382
- binomial distribution, 318
- Blackwell’s theorem on analytic measurable spaces, 272
- Bochner
 - integrable function, 399
 - integral, 399
- Borel
 - function, 42
 - isomorphism, 259
 - measurability of the image of a Borel set under an injective Borel function, 260
 - measurable function, 42, 189, 397
 - measure, 11, 189
 - product, regular, 222
 - σ -algebra, 4, 189
 - subsets, 4, 189
- Borel–Cantelli lemmas, 320

- bound for a linear operator, 106
- bounded
 - linear operator, 106
 - set, 385, 393
 - variation, function of, 133
- Bourbaki's treatment of integration, 215–218
- Brownian motion, 357
 - existence, 357–363
 - nowhere differentiable paths, 361
- C**
- C^1 function, 158
- Cantor
 - function, 48–49, 52, 130, 137, 178
 - set, 26–27, 47–49
 - singular function, 48
- Cantor's nested set theorem, 394
- capacitable, 266
- capacity, 266
- cardinality, 375
 - of the continuum, 376
- Cartesian product, 375
- Cauchy criterion
 - for Henstock–Kurzweil integrability, 431
 - for McShane integrability, 437
- Cauchy sequence, 86, 394
- Cauchy–Schwarz inequality, 90
- central limit theorem, 338
- chain rule, 157
- change of variable, 155–162
- characteristic function, 331, 375
 - continuity of, 331
 - derivatives of, 332
 - of binomial distribution, 338
 - of convolution, 333
 - of normal distribution, 333
 - of Poisson distribution, 339
 - of uniform distribution, 339
 - uniform continuity of, 339
- characterization
 - of absolutely continuous functions, 135–137, 173
 - of compact metric spaces, 395
- classification of Borel sets, 255–257
- closed
 - ball, 393
 - set, 385, 389
- closure
 - of a set, 385, 389
 - under an operation, 1
- compact
 - group, 279
 - set, 387, 391
 - topological space, 391
- complete
 - measure or measure space, 30
 - metric space, 87, 394
 - ordered field, 379
- completeness
 - of $C[a, b]$, 87
 - of L^p , 99
 - of $C_0(X)$ and $C_0^{\mathbb{C}}(X)$, 199
 - of $M(X, \mathcal{A}, \mathbb{R})$ and $M(X, \mathcal{A}, \mathbb{C})$, 119
- completion of a σ -algebra or measure, 31
- complex
 - conjugate, 108
 - measure, 118
 - numbers, 74, 382
 - valued functions, 74
- concentration of a measure on a set, 130
- condensation point, 252
- conditional expectation of X given \mathcal{B} , 341
 - basic properties, 342–344
- conditional expectation of X , given that $Y = y_j$, 341
- conditional probability of A given B , 340
- conjugate
 - complex, 108
 - exponents, 93, 108
 - space, 106
- construction of random variables, 316, 365
- continuous
 - function, 386, 390
 - linear operator, 105
- continuous measure, 11
- continuum hypothesis, 376
- convergence
 - almost everywhere, 80
 - almost sure, 319
 - almost uniform, 82
 - in L^p -norm, 96
 - in p^{th} mean, 96
 - in distribution, 328
 - and characteristic functions, 337
 - in mean, 82
 - in measure, 79
 - in probability, 319
 - in \mathbb{R}^d , 386
 - of binomial distribution to Poisson, 339
 - of random series, 355
 - weak, 140, 328
- convergent
 - sequence in a metric space, 86, 394
 - sequence in \mathbb{R}^d , 386
- convergent series, 88

converse to strong law of large numbers, 324
 convex
 function, 98
 set, 384
 convolution, 153, 298, 301, 314
 coset, 96, 283
 countability of the set of rational numbers, 376
 countable
 additivity, 7, 113, 118
 set, 375
 subadditivity, 9, 13
 countably
 additive, 7
 measure, 7
 generated σ -algebra or measurable space, 102, 270
 separated σ -algebra or measurable space, 271
 subadditive, 13
 counting measure, 8
 Cousin's lemma, 430
 covering
 Vitali, 164
 cross sections, 267–270
 cube
 closed, 164
 half open, 24
 open, 166

D

d -system, 37
 Daniell, P. J., 226
 De Morgan's laws, 374
 decreasing sequence of sets, 5
 defined piecewise, 418
 dense set, 86, 390
 density
 of a distribution, 310
 of a random variable, 310
 density in L^p of subspace determined by
 continuous functions, 101
 simple functions, 100
 step functions, 101
 density of $\mathcal{H}(X)$ in $C_0(X)$, 199
 derivate
 lower, 166
 upper, 166
 derivative, 157, 166
 determinant
 of a linear operator, 156
 of a matrix, 155
 determines, 100

diameter of a set, 393
 differentiable, 157, 166
 Dini's theorem, 227
 directed
 set, 305
 upward, 209
 discrete
 measure, 11
 topological space, 182
 topology, 182
 disjoint union
 of sets, 241
 of topological spaces, 241
 distance between a point and a set, 393
 distribution, 308
 joint, 308
 distribution function, 309
 cumulative, 309
 dominated convergence theorem, 63, 400
 for conditional expectations, 344
 Doob's martingale convergence theorem, 348
 double series, 151, 154
 dual
 of L^1 , 214, 303
 of L^1 , example, 140, 215
 of L^p , 108, 138–140
 of $C_0(X)$ or of $C_0^C(X)$, 201
 space, 106
 dyadic rational, 382
 Dynkin class, 37

E

Egoroff's theorem, 81
 elementary
 integral, 227
 outcome, 307
 empirical distribution function, 326
 enumeration, 375
 equidecomposable, 418
 equivalence
 classes of functions, 96
 of McShane and Lebesgue integrals, 437–438
 relation, 376
 essentially bounded function, 92
 event, 307
 existence
 of sequences of independent random variables, 317, 365
 expectation, 308
 expected value, 308
 experiment, 307

extended

real numbers, 380

real-valued function, 46

extremal subset, 407

extreme point, 407

F

Fatou's lemma, 63

field, 379

of sets, 2

ordered, 379

filtration, 345

finer, 67

finite

additivity, 7, 113

intersection property, 391

measure or measurable space, 9

signed measure, 114

variation, function of, 133

finitely additive, 7

measure, 7, 111

Fourier

inversion formula, 334

transform, 331

free group, 421

freely generated, 421

freely tagged partition, 436

δ -fine, 436

F_σ , 5, 183

Fubini's theorem

on iterated integrals, 148, 224

on the differentiation of series, 171

function

continuous, 386, 390

lower semicontinuous, 175, 209

uniformly continuous, 386

upper semicontinuous, 175

G

G -equidecomposable, 418

G -paradoxical, 420

gambling, 347, 348

gauge, 430

Gaussian

distribution, 310

random variable, 311

G_δ , 5, 183

general linear group, 284

generalized Riemann integral, 429

generated, 421

freely, 421

Glivenko–Cantelli theorem, 326

graph of a function, 244

group, 384

abelian, 384

commutative, 384

compact, 279

general linear, 284

locally compact, 279

orthogonal, 284

topological, 279

H

Haar measure, 285

examples, 285, 292, 297

existence, 286

left, 285

right, 285

uniqueness, 290

Hahn decomposition, 116

theorem, 116

Hahn–Banach theorem, 401

Hamel basis, 30

has

a finite expected value, 308

an expected value, 308

Hausdorff space, 391

Heine–Borel theorem, 387

Henstock–Kurzweil

integrability, 430, 432

of characteristic function of rationals,
432

integral, 429, 430, 432

extension of Lebesgue integral,
434–435

Hilbert space, 90

Hölder's inequality, 93

homeomorphic, 390

homeomorphism, 390

homogeneity, 85

homomorphism of groups, 384

I

I -capacitable, 266

i.i.d., 320

i.o., 320

ideal, 302, 414

identically distributed, 320

identification of functions that agree (locally)
almost everywhere, 96

image of a set, 374

imaginary part, 74–75, 382

increasing sequence of sets, 5
 independent
 events, 312
 random variables, 312
 and product measures, 313
 σ -algebras, 312
 index set, 375
 indicator function, 331, 375
 infimum, 379
 infinitely often, 320
 injection, injective function, 375
 inner measure, 33
 inner product, 89
 space, 90
 inner regularity, 190
 integrable
 function, 56, 399
 over A , 56
 uniformly, 129
 integral
 basic properties, 53–60
 Bochner, 399
 convergence theorems, 61–64
 definition, 53–56
 improper, 71
 of f over A , 56
 with respect to finite signed or complex
 measure, 120
 integration by parts, 151, 173
 interior of a set, 389
 intermediate value theorem, 387
 interval, d -dimensional, 14
 inverse Fourier transform, 334
 inverse image of a set, 374
 irrational numbers, set of
 as a Polish space, 243
 homeomorphic to \mathcal{N} , 255
 isometric isomorphism, 106
 isometry, 106
 isomorphic, 259
 isomorphism
 Borel, 259
 isometric, 106
 measurable, 259
 of groups, 384
 theorem for Borel sets, 259, 261
 iterated integrals, 147

J

Jacobian, 158
 Jensen's inequality, 98
 for conditional expectations, 354

Jordan decomposition
 of complex measure, 118
 of signed measure, 117
 theorem, 117

K

kernel, 65
 Kindler, J., 226
 Kolmogorov's
 consistency theorem, 368
 inequality, 322
 zero–one law, 321

L

L -almost everywhere, 235
 L -measurable, 235
 L -negligible, 235
 L -null, 235
 L -summable, 234
 L^1 -bounded set, 129
 Lebesgue
 density theorem, 169
 integrability, 56
 integral, 56
 measurable function, 42
 measurable set, 15
 measure, 18
 outer measure, 13, 14
 point, 174
 set, 174
 Lebesgue decomposition
 of a measure, 130
 theorem, 130
 left
 uniformly continuous, 281
 left Haar measure, 285
 Lévy's metric, 339
 lifting
 linear, 406
 of \mathcal{L}^∞ , 405
 of a σ -algebra, 413
 limit
 inferior, 381
 of a sequence in \mathbb{R}^d , 386
 of a sequence in $\overline{\mathbb{R}}$, 381
 of a sequence in a metric space, 86, 394
 point, 385
 superior, 381
 line segment, 384
 linear
 function, 383
 functional, 106

linear (*cont.*)

- lifting, 406
- operator, 105
- order, 377
- transformation, 105

locally

- almost everywhere, 92
- null set, 92

locally compact

- group, 279
- topological space, 182

lower

- bound, 379
- derivate, 166
- integral, 67
- semicontinuous, 175, 209
- sum, 67

Lusin space, 274

Lusin's theorem, 208

M

martingale, 346

- convergence theorem, 348
- related to differentiation, 347–348, 353
- relative to $\{\mathcal{F}_n\}$, 346
- reverse, 356

maximum, 43, 380

McShane

- integrability, 436
- integral, 436
 - equivalent to Lebesgue integral, 437–438

mean value theorem, 387

measurability of analytic sets, 262

measurable

- function, 42, 73, 235
- set, 15
- space, 8
 - analytic, 270
 - standard, 270

measure, 7

- absolutely continuous, 122, 125
- Borel, 11
- complex, 118
- continuous, 11
- countably additive, 7
- counting, 8
- discrete, 11
- finitely additive, 7, 111
- Haar, 285
- inner, 33
- on (X, \mathcal{A}) or on X , 8

outer, 33

- positive, 114
- product, 145
- Radon, 215–218
- space, 8
- translation-invariant, 25, 285

mesh, 70, 429

metric, 86, 393

- space, 86, 393

metrizability

- of second countable compact Hausdorff spaces, 186
- of second countable locally compact Hausdorff spaces, 187

metrizable space, 393

metrize, 393

minimum, 43, 380

Minkowski's inequality, 94

modular function, 294

monotone class, 40

- theorem, 40

monotone convergence theorem, 61

- for conditional expectations, 344
- for Henstock–Kurzweil integral, 434
- for McShane integral, 437

monotonicity, 13

μ -a.e., 50

μ -almost everywhere, 50

- on E , 50

μ -integrable function, 56

μ -measurable, 31

μ -negligible, 30

μ -null, 30

μ^* -measurable sets, 15, 212–218

N

negative

- part, 46, 117
- set, 115

neighborhood, open, 389

net, 305

non-measurable set, 27–29

non-regular Borel measure, 197

norm, 84, 385

- associated to an inner product, 90
- of a linear operator, 106
- of a partition, 70, 429

normal

- distribution, 310
- number, 325
- random variable, 311
- to base b , 325

normal topological space, 183

normed

linear space, 85

vector space, 85

nowhere dense set, 395

O

one-point compactification, 185

open

ball, 385, 393

cover, 386, 391

neighborhood, 389

set, 385, 389

optional time, 345

order topology, 393

ordinal numbers

spaces of, 189

orthogonal, 91

group, 284

matrix, 284, 418

operator, 426

vectors, 426

orthonormal basis, 426

outer measure, 12, 33

outer regularity, 190

P

paradoxical, 420

parallelogram law, 90

partial order, 377

partially ordered set, 377

partition, 67, 377, 429

path, 357

π -system, 37

point

of density, 169

of dispersion, 169

point at infinity, 185

point mass, 8

Poisson distribution, 319

polar coordinates, 162

Polish space, 239

positive

linear functional, 107, 181, 192, 202

measure, 114

part, 46, 117

set, 115

power set, 374

probability, 307

space, 307

product

measure, 145

of Borel σ -algebras, 219–220, 243

of countably many probability measures,

365

of indexed family of sets, 375

of infinite sequence of measurable spaces,

243

of sets, 375

of uncountably many probability measures,

370

σ -algebra, 143, 243

topology, 392

Q

quotient space, 96

R

Radon measure, 215–218

Radon–Nikodym

derivative, 126

theorem, 123, 125, 129, 404

random variable, 308

continuous, 309

discrete, 309

real-valued, 308

real

numbers, field of, 379

part, 74–75, 382

rectangle with measurable sides, 143

reduced word, 421

refinement, 67

regular

Borel measure, 190

Borel product, 222

finite signed or complex measure, 200

measure, 23, 34, 189

regularity

of finite Borel measures on Polish spaces, 245

of finite Borel measures on \mathbb{R}^d , 34

of finite Borel measures on Souslin spaces, 275

of Lebesgue measure, 23

relation, 376

relatively compact set, 263

reverse martingale, 356

Riemann

integrability, 67, 430

integral, 68, 430

sum, 70, 429, 433

Riesz Representation Theorem, 192

Riesz, F, 164

right

uniformly continuous, 281

right Haar measure, 285
 rising sum lemma, 164

S

Saks–Henstock lemma
 for Henstock–Kurzweil integral, 433
 for McShane integral, 437
 sample point, 307
 Schröder–Bernstein theorem, 261, 376, 418
 second countable topological space, 391
 second moment, 309
 sections, 144
 semimetric, 86
 seminorm, 85
 separability of L^p , 102
 separable space, 86, 390
 separated σ -algebra or measurable space, 270
 separation
 of points
 by a family of functions, 392
 by a family of sets, 270
 of sets
 by Borel sets, 257
 by open sets, 182
 theorem for analytic sets, 257
 set
 Lebesgue measurable but not Borel measurable, 48
 not Lebesgue measurable, 27–29
 theory, basic concepts, 373–378
 σ -algebra, 2
 generated by a collection of sets, 3, 270
 σ -algebra or measurable space
 countably generated, 102, 270
 countably separated, 271
 separated, 270
 σ -compact topological space, 183
 σ -field, 2
 σ -finite
 measure or measurable space, 9
 set, 9
 σ -ring, 228
 signed measure, 114
 simple function, 42, 397
 simulation
 of normal random variables, 319
 of random variables, 317
 singular part of a measure, 130
 singularity of measures, 130
 Souslin space, 274
 special orthogonal group, 418
 standard deviation, 309

standard measurable space, 270
 step function, 101, 102
 stochastic process, 345
 continuous-time, 345
 discrete-time, 345
 Stone’s condition, 227
 Stone, M. H., 226
 Stone–Weierstrass theorem, 392
 stopping time, 345
 strong law of large numbers, 322
 derived from martingale convergence theorem, 356
 strongly
 integrable function, 399
 measurable function, 397
 subcover, 386, 391
 submartingale, 347
 subspace
 of a topological space, 390
 of a vector space, 383
 summable, 234
 summable function, 56
 sup norm, 85
 supermartingale, 347
 support
 of a function, 184
 of a measure, 207
 supremum, 379
 surjection, surjective function, 375
 symmetric
 difference, 373
 set, 280

T

tag, 70, 429
 tagged partition, 70, 429
 δ -fine, 430
 subordinate to δ , 430
 tagged subpartition, 432
 δ -fine, 433
 subordinate to δ , 433
 tail
 σ -algebra, 321
 event, 321
 three series theorem, 327
 Tietze extension theorem, 188
 tightness, 335
 uniform, 335
 Tonelli’s theorem, 147
 topological
 dual space, 106
 group, 279
 space, 389

topology, 389
 generated by a metric, 393
 generated by family of functions, 390
 generated by family of sets, 390
 induced by a metric, 393
 induced by another topology, 390
 inherited from a topological space, 390
 metrizable, 393
 order, 393
 product, 392
 usual, 389
 weaker, 390
 total variation
 of complex measure, 119
 of signed measure, 117
 totally bounded space or set, 395
 trace
 of \mathcal{A} on C , 36
 of μ on C , 36
 translate, 25
 translation-invariant measure, 25, 285
 triangle inequality, 85, 86
 truncated random variable, 323
 Tychonoff's theorem, 392

U

unconditionally convergent series, 91
 uniform convergence of distribution functions, 326
 uniform distribution, 310
 uniform norm, 85
 uniformly
 absolutely continuous, 129
 dense family of functions, 392
 integrable, 129
 uniformly continuous
 function, 386
 left, 281
 right, 281
 unimodular, 294
 universal set, 253
 universally measurable set, 264
 upcrossing, 349
 inequality, 350

upper
 bound, 379
 derivate, 166
 integral, 67
 semicontinuous, 175
 sum, 67
 Urysohn's lemma, 184

V

vanishes
 at $-\infty$, function that, 133
 at infinity, function that, 199
 variance, 309
 variation
 of a complex measure, 118
 of a signed measure, 117
 of a vector-valued measure, 404
 of F over $[a, b]$, 133
 vector
 lattice, 227
 space, 383
 vector-valued measure, 404
 version of a conditional expectation, 342
 Vitali
 covering, 164
 covering theorem, 164
 volume, 14

W

weak
 convergence, 140
 topology, 274
 weak law of large numbers, 320
 weak-* topology, 274
 Weierstrass approximation theorem, 325
 Wiener measure, 356
 existence, 357–361
 Wilson, Trevor, 419
 word, 421

Z

Zaanen, A. C., 226
 zero-dimensional space, 251
 Zorn's lemma, 377