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0.1 Measure space

In a metric space, the structure was defining a value for each two elements of the set.

In a measure space, the structure defines a value of subsets of the set.

A measure space includes the set X , subsets of the set, Σ , and a function μ which maps from Σ to \mathbb{R} .

0.1.1 Sigma algebra

Requirement for Σ .