

## **0.1 Axioms for measures**

### **0.1.1 Measures are non-negative**

$$\forall E \in \Sigma : \mu(E) \geq 0$$

### **0.1.2 The measure for the null set is 0.**

$$\mu(\emptyset) = 0$$

### **0.1.3 Disjoint sets are additive**

$$\mu(\bigvee_{k=1}^{\infty} E_k) = \sum \mu(E_k)$$

Where all elements  $E_k$  are disjoint. That is, they have no elements in common.