P_C
(Ω, F)
(Ω, F)
$P(\Delta(\Omega))$
P
P_C
$??$
$??$
all
P_C
$??$
(Ω, F)
$X :$
$\Omega \to$
X
P_C
$P_C^X =$
P^X
$P_\alpha^\alpha \in$
P_C
(Ω, F)
$X :$
$\Omega \to$
X
$Y :$
$\Omega \to$
Y
P_C
$P_C^{Y|X}$
XY
$P_C^{Y|X}$
$Y|X$
$P_\alpha^\alpha \in$
P_C
$P_C^{Y|X}$
$\mu^{ZY|X}$
$\mu^{Z|(Y|X)}$
$\mu^{Z|XY}$
P_C
$P_C^{ZY|X}$
$P_C^{Z|XY}$
$??$
$??$
$\mu^{XY|Z}$
$X :$
$\Omega \to$
X
$Y :$
$\Omega \to$
Y
$\mu^{Z|(Y|X)}$
$_k antorovich_2 020, Theorem 3.5.$
(μ, Ω, F)
$X :$
$\Omega \to$
X
$Y :$
$\Omega \to$
Y
$Z :$
$\Omega \to$
Z
$\mu^{Z|(Y|X)} :$
$X \times$
$Y \to$
Z
$\mu^{Y|X}$
$\mu^{ZY|X}(B \times$
$C|x) =$
$\int_B \mu^{Z|(Y|X)}(C|x, y)\mu^{Y|X}(dy|x)$
$\overleftrightarrow{}$
$\mu^{ZY|X} =$
$disintegration_e xistence$
(Ω, F)
$X :$
$\Omega \to$
X
$Y :$
$\Omega \to$
Y
$Z :$
$\Omega \to$
Z
P_C
$P_C^{ZY|X}$
$P_C^{Z|(Y|X)}$
$X \times$
$Y Z$
$P^{ZY|X}$