

dfn Rolland: Let X be a set equipped with a σ -algebra \mathcal{A} . A measure on (X, \mathcal{A}) is a function $\mu : \mathcal{A} \rightarrow [0, \infty]$ such that

$$\mu\left(\bigcup_{j=1}^{\infty} E_j\right) = \sum_{j=1}^{\infty} \mu(E_j).$$