

Measures and Integration

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Some intuition: A measure on a set X is a rule that assigns in some sense the "size" of a subset of X

Ring: A nonempty collection of subsets of X is a ring iff \mathcal{R} is closed under union and difference. In other words, \mathcal{R} is a ring iff for all $E, F \in \mathcal{R}$, $E \cup F \in \mathcal{R}$, $E \setminus F \in \mathcal{R}$

Algebra: If a ring \mathcal{R} contains the set X itself, we call \mathcal{R} an algebra.

Ring Generated by X : The smallest ring that contains X is called the **ring generated by X** .