

Measurable Sections

1 Why

Toward a theory of iterated integrals, we need to know that set and function sections are measurable.

2 Results

Proposition 1. Let (X, A) and (Y, B) be measurable spaces. For any $E \in A \times B$, the sections E_x and E^y are measurable for any $x \in X$ and $y \in Y$.

Proof. TODO

Proposition 2. Let (X, A) and (Y, B) be measurable spaces. Let $f: X \times Y \to F$, where F is the extended real numbers or the complex numbers, and f is measurable (using the appropriate sigma algebra of the codomain). The sections $f_x: Y \to F$ and $f^y: X \to F$ are measurable for each $x \in X$ and $y \in Y$.

Proof. TODO

Characteristic Functions

Real Functions

Intervals