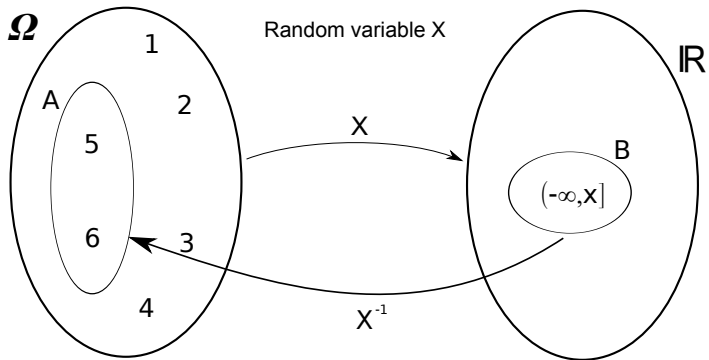


Probability space (Ω, \mathcal{G}, P)

Probability space $(\mathbb{R}, \mathcal{G}', P_x)$



Induced probability $P_x(B) := P(A)$