Probability space $(\mathbb{R}, G', P_{\bullet})$ Probability space $(\mathbb{R}, G', \mathbb{P}_{\downarrow})$ Probability space (Ω, G, P) Ψ Χ (-∞,**x**] (**-**∞,**y**] 6 X^{-1} Ψ^{-1} $A=X^{-1}(B)$ $B=\Psi^{-1}(C)$

Induced probability
$$P_Y(C) = P_X(B) = P(A)$$