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xii Introduction

analyticesetsthatarenotBorel.Immediatelyafterthis,Souslin[11]and

Lusin[67]madeadeepstudyofanalyticesetsandestablishedmostofthe basieresultsaboutthem

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7.2 Lecture 7: Borel Sets and Lebesgue Measure 7.2

Generated σ -algebra and Borel sets The σ -algebra generated by a collection of subsets of the sample space is the smallest σ -algebra that contains

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The Borel space associated to X is the pair (X, \mathcal{B}) , where \mathcal{B} is the σ -algebra of Borel sets of X . Mackey defined a Borel space somewhat differently, writing that it is "a set together with a distinguished σ -field of subsets called its Borel sets."

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1.4. Borel Sets Chapter 1. Open Sets, Closed Sets, and ...

1.4. Borel Sets 1 Chapter 1. Open Sets, Closed Sets, and Borel Sets Section 1.4. Borel Sets Note. Recall that a set of real numbers is open if and only if it is a countable