

Re: I cannot understand the sentence in a probability book.

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- *From:* "danheyman@xxxxxxxx" <danheyman@xxxxxxxx>
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On Jan 2, 9:34 am, water <waterloo2...@xxxxxxxx> wrote:

When \mathcal{U} is uncountable (e.g., $\mathcal{U} = \mathbb{R}$ or $[0, 1]$),
it is not possible to define a reasonable measure for every subset of
 \mathcal{U} ; for
example, it is not possible to find a measure on all subsets of \mathbb{R} and
still
satisfy property $m([a, b]) = b - a$. This is why it is necessary to
introduce σ -fields that
are smaller than the power set.

what is the meaning of the sentence?
Thanks

Those sentences are perfectly clear to me. What exactly don't you understand?

Dan Heyman

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