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A measure space (X, \mathcal{A}, μ) is called finite if $\mu(X)$ is a finite real number (rather than ∞). Nonzero finite measures are analogous to probability measures in the sense that any finite measure μ is proportional to the probability measure P . A measure μ is called σ -finite if X can be decomposed into a countable union of measurable sets of finite measure. The insight is that one should be able to rearrange the values of a function freely, while preserving the value of the integral. This process of rearrangement can convert a very pathological function into one that is "nice" from the point of view of integration, and thus let such pathological functions be integrated..

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