

Proposition Given a measurable space $(S, \Sigma_{\mathcal{B}})$ generated by a base \mathcal{B} containing S , and given $f : \mathcal{B} \rightarrow [0, \infty]$ which satisfies the countable disjoint union property, there exists a unique measure $\mu_f : \Sigma_{\mathcal{B}} \rightarrow [0, \infty]$ which coincides with f on the elements of \mathcal{B} .

We say that μ_f is induced by f . μ_f can be constructed inductively from f in the same way as $(S, \Sigma_{\mathcal{B}})$ can be constructed from \mathcal{B} .

We have a similar result for probability measure, except that we require also $f(S) = 1$.