Theorem 0.0.1 (measurability of a function)**.** *Let $\mathcal{C}$ be a class of subsets of Ψ such that $\sigma(\mathcal{C}) = \mathcal{G}$. In order for a function $X : \Omega \to \Psi$ to be measurable with respect to $\mathcal{A}$ and $\mathcal{G}$, it is necessary and sufficient that $X^{-1}(\mathcal{C}) \subseteq \mathcal{A}$.*