

4 Absolute Continuity

A real-valued function f defined on $[a, b]$ is said to be **absolutely continuous** on $[a, b]$ if, given $\epsilon > 0$, there is a $\delta > 0$ such that

$$\sum_{i=1}^n |f(x'_i) - f(x_i)| < \epsilon$$

Absolute Continuity Of Measures In The Class Of Markov And

Jerzy Neyman



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