Question
Let $\mathcal{A}$ be a collection of sets. Can we find a smallest (in some sense) σ-algebra containing $\mathcal{A}$?

Answer
Let $\mathcal{M}_0 = \bigcap_{\mathcal{M} \supseteq \mathcal{A}} \mathcal{M}$ of the collection of all σ-algebras containing $\mathcal{A}$ is a σ-algebra containing $\mathcal{A}$ and is the smallest.