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Real Analysis Chapter 1 Solutions

Jonathan Conder Let : $M \rightarrow [0;1]$ be

another measure which extends ;and let

$A \in \mathcal{M}$: Then $A = E[F$ for some $E \in \mathcal{M}$ and $F \in \mathcal{F}$

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subset of a measure zero set N : It follows that $\mu(E) = \mu(E \cap A) + \mu(E \cap A^c)$ and $\mu(N) = \mu(N \cap A) + \mu(N \cap A^c) = \mu(N)$:

3. (a) Let \mathcal{M} be an σ -algebra of subsets of some set ...

Folland: RealAnalysis, Chapter 2

Sébastien Picard Problem 2.3 If $\{f_n\}$ is a sequence of measurable functions on X ,

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then $\{x : \lim f_n(x) \text{ exists}\}$ is a measurable set. Solution: Define $h = \limsup f_n$, $g = \liminf f_n$. By Proposition 2.7, h, g are measurable. Let $E_\infty = \bigcap_{n=1}^{\infty} E_n$.

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Folland Chapter 7 Exercise 2

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Sebastien Picard Problem 1.5
If M is the σ -algebra generated by E , then M is the union of the σ -algebras generated by F as F ranges over all countable subsets of E . (Hint: Show that the latter object is a σ -algebra.)
Solution: Let N denote the

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union of the σ -algebras generated by F as F ranges over all countable subsets of E .

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Folland Chapter 7 Exercise 1

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