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FOLLAND is Professor of Mathematics at the University of Washington in Seattle. He has written extensively on mathematical analysis, including Fourier analysis, harmonic analysis, and differential equations. Commencez à lire Real ...

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3. (a) Let M be an in nite  $\sigma$ -algebra of subsets of some set ... Solution: Let  $f: X \rightarrow \mathbb{R}$  be a simple function  $f = \sum_{i=1}^n \alpha_i \chi_{E_i}$  such that  $0 \leq \alpha_1 < \alpha_2 < \dots < \alpha_n = M$  and  $Z = \{x \in X : f(x) < M\}$ . Let  $E = \bigcup_{i=1}^{n-1} E_i$ . Since the  $E_i$  are in M, then  $E \in M$ . Also,  $\mu(E) = \sum_{i=1}^{n-1} \mu(E_i) < \sum_{i=1}^n \mu(E_i) = \mu(X) = \mu(E \cup E_n) = \mu(E) + \mu(E_n)$ . Hence we have  $\mu(E) < \mu(E) + \mu(E_n) = \mu(E) + M \mu(E_n) < \mu(E) + M \mu(E)$ . Problem 2.20

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Folland 1.10 Given a measure space  $(X, M, \mu)$  and  $E \in M$ , define  $E(A) = \mu(A \cap E)$  for  $A \in M$ . Then  $E$  is a measure. Proof. First of all,  $E(\emptyset) = \mu(\emptyset) = 0$ . Also, suppose  $A_1, A_2, \dots \in M$ ,  $E(\bigcup_{i=1}^{\infty} A_i) = \mu(\bigcup_{i=1}^{\infty} (A_i \cap E)) = \sum_{i=1}^{\infty} \mu(A_i \cap E) = \sum_{i=1}^{\infty} E(A_i) = E(\bigcup_{i=1}^{\infty} A_i)$ . Then  $E$  is a measure.

Chapter 2 - Integration Folland 2.6

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