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In measure theory, a branch of mathematics, the Lebesgue measure, named after French mathematician Henri Lebesgue, is the standard way of assigning a measure to subsets of  $n$ -dimensional Euclidean space. For  $n = 1, 2,$  or  $3,$  it coincides with the standard measure of length, area, or volume. In general, it is also called  $n$ -dimensional volume,  $n$ -volume, or simply volume.

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2 CHAPTER 4. LEBESGUE MEASURE AND INTEGRATION (iv) If  $A = (a_1, a_2) \times (b_1, b_2) \times (c_1, c_2)$  is a rectangular box, then  $\mu(A)$  is equal to the volume of  $A$  in the traditional sense, i.e.  $\mu(A) = (a_2 - a_1)(b_2 - b_1)(c_2 - c_1)$  It turns out that it is impossible to measure the size of all subsets of  $A$

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A measure „takes a set  $A$  (from a measurable collection of sets  $B$ ), and returns “the measure of  $A$ ,” which is some positive real number. So one writes „ $\mu: B \rightarrow [0; \infty)$ ”. An example measure is volume, which goes by the name Lebesgue measure.

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Theorem 97

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arbitrary Borel measurable Borel set  
bounded function bounded measurable  
function bounded variation Cantor set  
cardinal number Clearly closed interval  
closed set convergence in measure  
Corollary countable collection countable  
set  $D+f(x)$  Definition denoted  
denumerable domain elementary  
integral elements equivalent Example  
exists  $f$  and  $g$   $f \dots$

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UGC Former Professor and Head  
Department of Mathematics University  
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20. Considering the sequence  $\{f_n\}$  defined by  $f_n(x) = \begin{cases} 0 & \text{if } 0 < x < f(x) \\ 1 & \text{if } x > f(x) \end{cases}$  show that strict inequality holds in Theorem 5.3.  
21. Let  $\{S_n\}$  be a sequence of



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measurable functions such that  $|f_n - f| < \epsilon$  a.e. on  $E$ , where  $f$  is an integrable function on  $E$ . Prove that  $\lim_{n \rightarrow \infty} \int_E f_n = \int_E f$ .

## **Solved: I Want The Solutions Of This Problems In( Lebesgue ...**

To call a measure a Borel measure means it is defined over a Borel  $\sigma$ -algebra. B.7 Example This example is based on an example from Capinski and Kopp's book, page 45 [6] of what it means to say "draw a number from  $[0,1]$  at random." Restrict Lebesgue measure  $m$  to the interval  $B = [0,1]$  and consider the  $\sigma$ -field  $M$  of measurable subsets of ...

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