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are partial solutions to
exercises on Real

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to the classical theory of

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differen-tiation, the Riemann integral, in fi niteseries, and related topics. However, it has come to encompass some theories of a more abstract nature that have

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Conder = $(E) (E) + 2n - 1$
 $= 2n - 1$ for all $n \in \mathbb{N}$; and
hence $(A_n E) =$

0: Moreover E A and

$A^2 A^{-1}$; so by the

previous exercise E is

-measurable. 20. (a) If (A_n)

$n \in \mathbb{N}$ is a sequence in

M such that $E \int_{A_n} f$

$n \in \mathbb{N}$; then $(E) \int_{A_n} f = \int_{A_n} f$

$n \in \mathbb{N}$ $(A_n) = \int_{A_n} f$

$n \in \mathbb{N}$: Therefore $(E) \int_{A_n} f = \int_{A_n} f$; by

definition. If there exists

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A2M such that $E \subseteq A$ and
 $\sigma(A) = \sigma(E)$; then

~~3. (a) Let M be an infinite algebra of subsets of some set ...~~

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and differentiation
theory); some variation
from this plan may
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fn ≥ 0 a.e. by contradiction. If $f_n < 0$ a.e., then $(f_n - f_n) = 0$ a.e. Since $f_n - 1$ is dominated by an integrable function on $[0, 1]$, by the Dominated Convergence Theorem we have $\lim \int (\cos^2 nx)^2 dx = \int \lim (\cos^2 nx)^2 dx = \int 0 dx = 0$.

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show that $f_n \rightarrow 0$ a.e. by

contradiction. If $f_n \not\rightarrow 0$

a.e., then $(f_n - f_n) \not\rightarrow 0$

a.e. Since $f_n \leq 1$ is

dominated by an

integrable function on

$[0,1]$, by the Dominated

Convergence Theorem

we have $\lim \int$

$$\int_0^1 (\cos^2 nx)^2 dx = \int_0^1 \cos^4 nx dx = \frac{3}{4}$$

$$\lim \int_0^1 (\cos^2 nx)^2 dx = \frac{3}{4}.$$

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 $(X_{n \in \mathbb{N}} 3^{-n} a_n)$ $(a_n)_{n \in \mathbb{N}}$ is a sequence in
 $f_0; 2g) = (X_{n \in \mathbb{N}} (2^{-n+1} + 3^{-n}) a_n)$ $(a_n)_{n \in \mathbb{N}}$ is a
sequence in $f_0; 2g)$: Set $C_0 := [0; 2]$; and for each
 $n \in \mathbb{N}$ construct C_n from

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C_n by removing an open interval of length $3/n$ from the middle of each interval comprising C_n : This works because C

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