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2. Lebesgue Measure 3. Lebesgue Integral 4. Differentiation and

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Problem 3 (Wheeden{Zygmund Chapter 3 Problem 3) With $D_0 = [0;1] [0;1]$ let D_k be the set of points remaining after k steps of

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the process and set $D = \bigcup_{k \in \mathbb{N}} D_k$. The set D_k is a union of 4^k closed squares, each of area 9^{-k} , i.e. $D_k = \bigcup_{j=1}^{4^k} Q_{k,j}$. Thus D_k is closed and as an intersection of closed sets, D is closed. By Theorem 3.18 (or ...

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Math603-00F

Introductory material about sigma-algebras, measures etc. can be found at the beginning of Wheeden & Zygmund's Ch. 10, p. 161 ff. Lebesgue Measure 1 [* now complete (8 pages). If you have pp. 1-6, copy only pp. 7-8 (though there was a small typo on p. 2). Covers 9/30/99 to 10/05. Last revised 1020 EDT

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