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M.sc Measure theory (3) Fatou's lemma, Lebesgue integral of unbounded function Calculus II - Tabular Integration - Example 3 (Definite)

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6 Integration of Nonnegative Functions 63
7 Integration of Measurable Functions 75
8 Signed Measures and Radon-Nikodym Theorem 97

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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).

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measure. A more general treatment of the integral, based on an axiomatic approach, is later given. Closely related topics in real variables, such as functions of bounded variation, the Riemann-Stieltjes integral, Fubini's theorem, $L(p)$ classes, and various results about differentiation are examined in detail. Several applications of the theory to a specific branch of analysis--harmonic analysis--are also provided. Among these applications are basic facts about convolution operators and Fourier series, including results for the conjugate function and the Hardy-Littlewood maximal function. Measure and Integral: An Introduction to Real Analysis provides an introduction to real analysis for student interested in mathematics, statistics, or probability. Requiring only a basic familiarity with advanced calculus, this volume is an excellent textbook for advanced undergraduate or first-year

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graduate student in these areas.

This volume develops the classical theory of the Lebesgue integral and some of its applications. The integral is initially presented in the context of n -dimensional Euclidean space, following a thorough study of the concepts of outer measure and measure. A more general treatment of the integral, based on an axiomatic approach, is later given. Closely related topics in real variables, such as functions of bounded variation, the Riemann-Stieltjes integral, Fubini's theorem, $L(p)$ classes, and various results about differentiation are examined in detail. Several applications of the theory to a specific branch of analysis--harmonic analysis--are also provided. Among these applications are basic facts about convolution operators and Fourier series, including results for the conjugate function and the Hardy-Littlewood maximal

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This book collects together lectures by some of the leaders in the field of partial differential equations and geometric measure theory. It features a wide variety of research topics in which a crucial role is played by the interaction of fine analytic techniques and deep geometric observations, combining the intuitive and geometric aspects of mathematics with analytical ideas and variational methods. The problems addressed are challenging and complex, and often require the use of several refined techniques to overcome the major difficulties encountered. The lectures, given during the course "Partial Differential Equations and Geometric Measure Theory" in Cetraro, June 2 – 7, 2014, should help to encourage further research in the area. The enthusiasm of the speakers and the participants of this CIME course is reflected in the text.

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A User-Friendly Introduction to Lebesgue Measure and Integration provides a bridge between an undergraduate course in Real Analysis and a first graduate-level course in Measure Theory and Integration. The main goal of this book is to prepare students for what they may encounter in graduate school, but will be useful for many beginning graduate students as well. The book starts with the fundamentals of measure theory that are gently approached through the very concrete example of Lebesgue measure. With this approach, Lebesgue integration becomes a natural extension of Riemann integration. Next, L^p -spaces are defined. Then the book turns to a discussion of limits, the basic idea covered in a first analysis course. The book also discusses in detail such questions as: When does a sequence of Lebesgue integrable functions converge to a Lebesgue integrable function? What does that say about the

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sequence of integrals? Another core idea from a first analysis course is completeness. Are these X -spaces complete? What exactly does that mean in this setting? This book concludes with a brief overview of General Measures. An appendix contains suggested projects suitable for end-of-course papers or presentations. The book is written in a very reader-friendly manner, which makes it appropriate for students of varying degrees of preparation, and the only prerequisite is an undergraduate course in Real Analysis.

Providing the first comprehensive treatment of the subject, this groundbreaking work is solidly founded on a decade of concentrated research, some of which is published here for the first time, as well as practical, "hands on" classroom experience. The clarity of presentation and abundance of examples

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and exercises make it suitable as a graduate level text in mathematics, decision making, artificial intelligence, and engineering courses.

This book studies some of the groundbreaking advances that have been made regarding analytic capacity and its relationship to rectifiability in the decade 1995 – 2005. The Cauchy transform plays a fundamental role in this area and is accordingly one of the main subjects covered. Another important topic, which may be of independent interest for many analysts, is the so-called non-homogeneous Calder ó n-Zygmund theory, the development of which has been largely motivated by the problems arising in connection with analytic capacity. The Painlev é problem, which was first posed around 1900, consists in finding a description of the removable singularities for

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bounded analytic functions in metric and geometric terms. Analytic capacity is a key tool in the study of this problem. In the 1960s Vitushkin conjectured that the removable sets which have finite length coincide with those which are purely unrectifiable. Moreover, because of the applications to the theory of uniform rational approximation, he posed the question as to whether analytic capacity is semiadditive. This work presents full proofs of Vitushkin's conjecture and of the semiadditivity of analytic capacity, both of which remained open problems until very recently. Other related questions are also discussed, such as the relationship between rectifiability and the existence of principal values for the Cauchy transforms and other singular integrals. The book is largely self-contained and should be accessible for graduate students in analysis, as well as a valuable resource for researchers.

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The main purpose of the book is to show how a viscosity approach can be used to tackle control problems in insurance. The problems covered are the maximization of survival probability as well as the maximization of dividends in the classical collective risk model. The authors consider the possibility of controlling the risk process by reinsurance as well as by investments. They show that optimal value functions are characterized as either the unique or the smallest viscosity solution of the associated Hamilton-Jacobi-Bellman equation; they also study the structure of the optimal strategies and show how to find them. The viscosity approach was widely used in control problems related to mathematical finance but until quite recently it was not used to solve control problems related to actuarial mathematical science. This book is designed to familiarize the reader on how to

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use this approach. The intended audience is graduate students as well as researchers in this area.

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