
Real Analysis - Math 630

Homework Set #1

*by Bobby Rohde
9-7-00*

Problem 1

■ If A and B are two sets in \mathfrak{M} with $A \subset B$, then $mA \leq mB$.

■ **Proof**

Since \mathfrak{M} is a σ -algebra, we know that $C = B \cap \bar{A} \in \mathfrak{M}$, with $C \cap A = \emptyset$ and $C \cup A = B$. Hence $mB = m(C \cup A) = mC + mA \geq mA$. $\therefore mB \geq mA$. QED.

Problem 2

■ Let $\langle E_n \rangle$ be any sequence of sets in \mathfrak{M} . Then $m(\bigcup E_n) \leq \sum mE_n$.

■ **Proof**

By Proposition 1.2, \exists a sequence $\langle A_n \rangle$ of sets in \mathfrak{M} with $\bigcup E_n = \bigcup A_n$ and $A_n \cap A_m = \emptyset$, $\forall n \neq m$. Thus $m(\bigcup E_n) = m(\bigcup A_n) = \sum mA_n$. If we construct A_n from E_n according to the algorithm used in the proof of Proposition 1.2 then we have $A_n \subset E_n \forall n$, and from Problem 1 therefore $mA_n \leq mE_n$. Hence we have $\sum mA_n \leq \sum mE_n \Rightarrow m(\bigcup E_n) \leq \sum mE_n$. QED.

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**Mirosław Siergiejczyk, Karolina
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Weber problem denoising clustering total least squares and orthogonal regression and theoretical and algorithmic topics demonstrated by the MATLAB toolbox CVX and a package of m files that is posted on the book's web site

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The Publishers' Trade List Annual, 1979

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