Real Analysis

D. Zack Garza

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See Folland's Real Analysis, definitely a recommended reference.

Possible first day question: how can we "measure" a subset of \mathbb{R} ? We'd like bigger sets to have a higher measure, we wouldn't want removing points to increase the measure, etc. This is not quite possible, at least something that works on *all* subsets of \mathbb{R} . We'll come back to this in a few lectures.

Notions of "smallness" in $\mathbb R$

Definition: Let E be a set, then E is *countable* if it is in a one-to-one correspondence with $E' \subseteq \mathbb{N}$, which includes \emptyset , \mathbb{N} .

Definition: E is meager (or of 1st category) if it can be written as a countable union of **nowhere** dense sets.

Intuitively, a set is *nowhere dense* if it is full of holes. Recall that a $X \subseteq Y$ is dense in Y iff the closure of X is all of Y. So we'll make the following definition.

Definition: A set $A \subseteq \mathbb{R}$ is nowhere dense if every interval I contains a subinterval $S \subseteq I$ such that $S \subseteq A^c$. Equivalently, this is the case if A^c contains a dense open set.