

NOTES

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- (1) In non-negative extended real number system, fundamental convergence thm is the monoton convergence thm. On the contrary, in real number system, fundamental convergence thm is the dominated convergence thm.
- (2) Let \mathcal{I} be an index set. We can define infintely many summation like this:
$$\sum_{i \in \mathcal{I}} x_i = \sup_{F \subset \mathcal{I}, \text{ finite}} \sum_{i \in F} x_i$$
- (3)