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1 NOTATIONS. A(X): The ¾-algebra of subsets of X. (X;A(X);„) : The measure space on X. B(X): The ¾-algebra of Borel sets in a topological space X. ML : The ¾-algebra of Lebesgue measurable sets in R. (R;ML;„L): The Lebesgue measure space on R. „L: The Lebesgue measure on R.

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Conversely, every measure on $\mathcal{A}$ is obtained in this way for some sequence $(a_n)$ in $\overline{R}^+$. I am stuck in proving the countably additive property of $\mu$. My attempt. I intend to use the theory of double index series to prove countably additive property. Thank you for all solutions.

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done my best to ensure that the solutions are clear and correct, and that the level of rigor is at least as high as that ... 2 Complex Analysis 38 ... where mis Lebesgue measure on [0;1], and and ˚range over all simple functions, f ˚. Solution: This is proposition 4.3 of Royden, 3ed. [6].

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The Theory of Measures and Integration A Solution Manual forVestrup(2003) Jianfei Shen School of Economics, The University of New South Wales Sydney, Australia

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