1 Lecture 01

The topic of this course

- Lebesgue measure
- Lebesgue integral
- Differentiation and integral
- L^p spaces.

 ${\bf Some\ book\ recommendations}$

- Royden "Real Analysis" (Chapter 3->Chapter 6)
- \bullet Wheeden-Zygmund "Measure and Integral"
- Rudin "Real and Complex Analysis"

Consider a function $f:[a,b] \to$