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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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2 1. Measure theory. 1.1. Prologue: The problem of measure. One of the most fundamental concepts in Euclidean geometry is that of the measure $m(E)$ of a solid body E in one or more dimensions. In one, two, and three dimensions, we refer to this measure as the length, area, or volume of E respectively.

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