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Real Analysis by H. L. Royden Contents 1

Set Theory 1 1.1 Introduction

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1.1 1991 November 21 1 REAL ANALYSIS
Solution: For $n = 1, 2, \dots$, define $A_n = \{x \in X : |f(x)| < n\}$. Clearly, $A_1 \subset A_2 \subset \dots \subset A$, $\bigcup_{n=1}^{\infty} A_n = A$ and each A_n is measurable (why?).³ Next, define $A_0 = \{x \in X : f(x) = 0\}$ and $A_{-1} = \{x \in X : |f(x)| = 1\}$. Then $X = A_0 \cup A_{-1} \cup \bigcup_{n=1}^{\infty} A_n$ is a disjoint union, and $\int_X |f| = \int_{A_0} |f| + \int_{A_{-1}} |f| + \sum_{n=1}^{\infty} \int_{A_n \setminus \bigcup_{k=1}^{n-1} A_k} |f| = \int_{A_{-1}} |f| + \sum_{n=1}^{\infty} \int_{A_n \setminus \bigcup_{k=1}^{n-1} A_k} |f|$: (2)

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