

Contents

<i>List of Symbols</i>	<i>page</i> x
<i>Prelude</i>	xiii
<i>Dependence Chart</i>	xvii
1 Prologue	1
Problems	5
2 The Pleasures of Counting	6
Problems	14
3 σ-Algebras	16
Problems	21
4 Measures	23
Problems	28
5 Uniqueness of Measures	32
Problems	37
6 Existence of Measures	39
Existence of Lebesgue measure in \mathbb{R}	46
Existence of Lebesgue measure in \mathbb{R}^n	47
Problems	50
7 Measurable Mappings	53
Problems	58
8 Measurable Functions	60
Problems	69
9 Integration of Positive Functions	72
Problems	79
	v

vi	<i>Contents</i>	
10	Integrals of Measurable Functions	82
	Problems	87
11	Null Sets and the ‘Almost Everywhere’	89
	Problems	93
12	Convergence Theorems and Their Applications	96
	Application 1: Parameter-Dependent Integrals	99
	Application 2: Riemann vs. Lebesgue Integration	101
	Improper Riemann Integrals	105
	Examples	107
	Problems	110
13	The Function Spaces \mathcal{L}^p	116
	Convergence in \mathcal{L}^p and Completeness	120
	Convexity and Jensen’s Inequality	125
	Convexity Inequalities in \mathbb{R}_+^2	128
	Problems	132
14	Product Measures and Fubini’s Theorem	136
	Integration by Parts and Two Interesting Integrals	143
	Distribution Functions	146
	Minkowski’s Inequality for Integrals	148
	More on Measurable Functions	149
	Problems	149
15	Integrals with Respect to Image Measures	154
	Convolutions	157
	Regularization	160
	Problems	162
16	Jacobi’s Transformation Theorem	164
	A useful Generalization of the Transformation Theorem	170
	Images of Borel Sets	172
	Polar Coordinates and the Volume of the Unit Ball	176
	Surface Measure on the Sphere	181
	Problems	183
17	Dense and Determining Sets	186
	Dense Sets	186
	Determining Sets	191
	Problems	194

<i>Contents</i>		vii
18 Hausdorff Measure		197
Constructing (Outer) Measures		197
Hausdorff Measures		202
Hausdorff Dimension		209
Problems		212
19 The Fourier Transform		214
Injectivity and Existence of the Inverse Transform		217
The Convolution Theorem		220
The Riemann–Lebesgue Lemma		221
The Wiener Algebra, Weak Convergence and Plancherel		223
The Fourier Transform in $\mathcal{S}(\mathbb{R}^n)$		227
Problems		228
20 The Radon–Nikodým Theorem		230
Problems		236
21 Riesz Representation Theorems		238
Bounded and Positive Linear Functionals		238
Duality of the Spaces $L^p(\mu)$, $1 \leq p < \infty$		241
The Riesz Representation Theorem for $C_c(X)$		243
Vague and Weak Convergence of Measures		249
Problems		255
22 Uniform Integrability and Vitali’s Convergence Theorem		258
Different Forms of Uniform Integrability		264
Problems		272
23 Martingales		275
Problems		286
24 Martingale Convergence Theorems		288
Problems		298
25 Martingales in Action		300
The Radon–Nikodým Theorem		300
Martingale Inequalities		308
The Hardy–Littlewood Maximal Theorem		310
Lebesgue’s Differentiation Theorem		314
The Calderón–Zygmund Lemma		318
Problems		319

viii	<i>Contents</i>	
26	Abstract Hilbert Spaces	322
	Convergence and Completeness	327
	Problems	338
27	Conditional Expectations	341
	Extension from L^2 to L^p	345
	Monotone Extensions	347
	Properties of Conditional Expectations	349
	Conditional Expectations and Martingales	355
	On the Structure of Subspaces of L^2	357
	Separability Criteria for the Spaces $L^p(X, \mathcal{A}, \mu)$	361
	Problems	366
28	Orthonormal Systems and Their Convergence Behaviour	370
	Orthogonal Polynomials	370
	The Trigonometric System and Fourier Series	376
	The Haar System	383
	The Haar Wavelet	389
	The Rademacher Functions	393
	Well-Behaved Orthonormal Systems	396
	Problems	407
	Appendix A \liminf and \limsup	409
	Appendix B Some Facts from Topology	415
	Continuity in Euclidean Spaces	415
	Metric Spaces	416
	Appendix C The Volume of a Parallelepiped	421
	Appendix D The Integral of Complex-Valued Functions	423
	Appendix E Measurability of the Continuity Points of a Function	425
	Appendix F Vitali's Covering Theorem	427
	Appendix G Non-measurable Sets	429
	Appendix H Regularity of Measures	437
	Appendix I A Summary of the Riemann Integral	441
	The (Proper) Riemann Integral	441
	The Fundamental Theorem of Integral Calculus	450
	Integrals and Limits	455
	Improper Riemann Integrals	458
	<i>References</i>	465
	<i>Index</i>	469