

The volume of an interval $I = [a_1, b_1] \times \cdots \times [a_N, b_N]$ is defined by $|I| =$. The outer measure of any set $A \subset \mathbb{R}^N$ is defined by

$$\mu^*(A) =$$

For $A = \{a\}$ we have $\mu^*(A) =$. If I is an interval, then we have $\mu^*(I) =$.

The outer measure is monotone, i.e., , and it is subadditive, i.e.,

. A set $A \subset \mathbb{R}^N$ is said to be Lebesgue measurable provided

An example of a not Lebesgue measurable set is .

A set $\mathcal{A} \subset \mathcal{P}(X)$ is called a σ -algebra in X if

A triple (X, \mathcal{A}, μ) is called a measure space if

A measure space is called complete provided . We showed the fol-

lowing two results about continuity of the measure: . A func-

tion $f : X \rightarrow \overline{\mathbb{R}}$ is called measurable if . A charac-

teristic function K_E is measurable iff . If f is measurable, then so is $|f|$,

$f^+ =$, and $f^- =$. Two functions are said to be equal almost every-

where if . A function is called summable if

. For a summable function f we defined the following objects:

$A_\infty(f) =$, $A_{nk}(f) =$, and

$s_n(f) =$. We then defined $\int_X f d\mu =$.

Please list here the main properties of the s_n together with their consequences for the integral:

If $x \geq 0$ and A is measurable, then $\int_A x d\mu =$. We proved the following characterization

of functions that are summable and almost everywhere equal to zero:

\iff

Chebyshev's inequality says that

function, then $\int_X f d\mu =$. If (X, \mathcal{A}, μ) is a measure space, then we defined a new measure space

(x, \mathcal{A}, ν) as follows:

famous monotone convergence theorem by Beppo Levi:

Fatou's lemma says that

A function $f : X \rightarrow \overline{\mathbb{R}}$ is called integrable if it is measurable and satisfies

and in this case we define

$$\int_X f d\mu =$$

. Please state here the famous dominated convergence theorem by Lebesgue:

For $p \geq 1$ we defined

$$L^p(I) =$$

and showed the following inequalities:

(Hölder)

(Minkowski)

The norm of an L^p -function f is defined by

$$\|f\| =$$

. With respect to this norm,

the spaces L^p are