

Last time

1. We introduced the concepts of *algebras of sets* and *σ -algebras*. These are meant to be collections of sets that it is reasonable to measure.
2. Defined the *Borel sets* as

$$\mathcal{B} = \{B \subseteq \mathbb{R} \mid \chi_B \in \hat{\mathcal{C}}\}.$$

3. Showed that \mathcal{B} is a σ -algebra.
4. Showed that

$$\hat{\mathcal{C}} = \{f: \mathbb{R} \rightarrow \mathbb{R} \mid f^{-1}(O) \in \mathcal{B} \text{ for all open sets } O \subseteq \mathbb{R}\}.$$

5. Showed that \mathcal{B} is the smallest σ -algebra containing all the open subsets of \mathbb{R} .

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Today

1. Introduce the notion of a measure on a σ -algebra.
2. Define the *Lebesgue outer measure* of any subset $A \subseteq \mathbb{R}$ as

$$\lambda^*(A) = \inf \left\{ \sum_n \ell(I_n) \mid \{I_n\}_n \text{ open intervals, } \bigcup_n I_n \supset A \right\}.$$

3. Show basic properties of λ^* :
 - 3.1 $A \subseteq B \implies \lambda^*(A) \leq \lambda^*(B)$.
 - 3.2 $\lambda^*(\bigcup_n A_n) \leq \sum_n \lambda^*(A_n)$.
 - 3.3 $\lambda^*(I) = \ell(I)$, for all intervals $I \subseteq \mathbb{R}$.
4. Show that λ^* is not a measure on $\mathcal{P}(\mathbb{R})$.

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