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M.sc Measure theory (3) Fatou's lemma,

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and Functional Analysis We shall cover much (but not all) of the material in the textbook Measure and Integral, R.L. Wheeden and A. Zygmund, Dekker Publishers, New York 1977, ISBN 0-8247-6499-4

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Introductory material about sigma-algebras, measures etc. can be found at the beginning of Wheeden & Zygmund's Ch.

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