Contents

1.	Measures	
	1. Algebras and sigma-algebras	1
	2. Measures	8
	3. Outer measures	14
	4. Lebesgue measure	26
	5. Completeness and regularity	35
	6. Dynkin classes	44
2.	Functions and Integrals	
	1. Measurable functions	48
	2. Properties that hold almost everywhere	58
	3. The integral	61
	4. Limit theorems	70
	5. The Riemann integral	75
	6. Measurable functions again, complex-valued	
	functions, and image measures	79
3.	Convergence	
	1. Modes of convergence	85
	2. Normed spaces	90
	3. Definition of \mathscr{L}^{p} and L^{p}	98
	4. Properties of \mathcal{L}^p and L^p	106
	5. Dual spaces	113
4.	Signed and Complex Measures	
	1. Signed and complex measures	121
	2. Absolute continuity	131
	3. Singularity	140
	4. Functions of bounded variation	143
	5. The duals of the L^p spaces	149
5 .	Product Measures	
	1. Constructions	154
	2. Fubini's theorem	158
	3. Applications	162

iv | Measure Theory

6.	Differentiation	
	1. Change of variable in \mathbf{R}^d	167
	2. Differentiation of measures	177
	3. Differentiation of functions	184
7.	Measures on Locally Compact Spaces	
	1. Locally compact spaces	196
	2. The Riesz representation theorem	205
	3. Signed and complex measures; duality	217
	4. Additional properties of regular measures	226
	5. The μ^* -measurable sets and the dual of L^1	232
	6. Products of locally compact spaces	240
8.	Polish Spaces and Analytic Sets	
	1. Polish spaces	251
	2. Analytic sets	261
	3. The separation theorem and its consequences	272
	4. The measurability of analytic sets	278
	5. Cross sections	284
	6. Standard, analytic, Lusin, and Souslin spaces	288
9.	Haar Measure	
	1. Topological groups	297
	2. The existence and uniqueness of Haar measure	303
	3. Properties of Haar measure	312
	4. The algebras $L^1(G)$ and $M(G)$	317
\mathbf{A}	ppendices	
	A. Notation and set theory	328
	B. Algebra	334
	C. Calculus and topology in \mathbf{R}^d	339
	D. Topological spaces and metric spaces	342
	E. The Bochner integral	350
B	bliography	361
Index of notation		367
In	Index	