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MEASURE and INTEGRATION Problems with Solutions

Chapter 1 Measure on a σ -Algebra of Sets 1 Limits of sequences of sets Definition 1 Let $(A_n)_{n \in \mathbb{N}}$ be a sequence of subsets of a set X (a) We say that (A_n) is increasing if $A_n \subseteq A_{n+1}$ for all $n \in \mathbb{N}$, and decreasing if $A_n \supseteq A_{n+1}$ for all $n \in \mathbb{N}$ (b) For an increasing sequence (A_n) , we define $\lim_{n \rightarrow \infty} A_n := \bigcup_{n=1}^{\infty} A_n$ For a decreasing sequence (A_n) , we define $\lim_{n \rightarrow \infty} A_n := \bigcap_{n=1}^{\infty} A_n$