Problem Set 1 (due 10am Wed, Sept 11)

Notation. AG §1.1 refers to *Measure and Probability* by Adams and Guillemin, Section 1.1.

AG §1.1, pp 11–14: 1, 4, 7, 10, 12, 18, 19, 20*

20* means do 20, but for non-strict inequalities, namely,

$$\mu_L(\{\omega \in I : f(\omega) \geq \alpha)\}) \leq \frac{1}{\alpha} \int_0^1 f \, dx$$

AG §1.3, pp 39–42: 4, 5, 7.