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Show by an example that the strict inequality can hold in (b).

Solution: (a) We have for all $n \in \mathbb{N}$, $\sup_{i \in \mathbb{N}} f_i = \inf_{i \in \mathbb{N}} f_i$ taking limit $n \rightarrow \infty$, we have desired equality.

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This book works great as a reference (after having learned Real & Complex Analysis), but is a pain in the ass to learn it from. If you are looking for a good first text on Measure theory, I would recommend Eli Stein's book on Measure Theory or Folland's Real Analysis Everything contained in the book is useful, though - there are no throwaway theorems or rehashed proofs of earlier material.

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