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Lebesgue density of measurable sets

Definition. Density of measurable sets

Let $E \subseteq \mathbb{R}^d$ be a measurable set. Then

$$\text{density}_E(x) := \lim_{\epsilon \rightarrow 0} \frac{m(B_\epsilon(x) \cap E)}{m(B_\epsilon(x))}$$

is the **density** of E at $x \in \mathbb{R}^d$. The **density set** of E is the set of all points where the density of E is 1

$$\text{dens}(E) := \left\{ x \in E \mid \lim_{x \in B; m(B) \rightarrow 0} \frac{m(B \cap E)}{m(B)} = 1 \right\}$$

(Lebesgue density theorem) For almost every $x \in E$, we have

$$\text{density}_E(x) = 1$$

using differentiation

(Differentiation of the Lebesgue integral on balls) If $f \in L^1_{\text{loc}}(\mathbb{R}^d)$ then

$$\lim_{r \rightarrow 0} (A_r f)(x) = f(x) \text{ a.e. } x \in \mathbb{R}^d$$

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 - [decom CZ](#) Calderon-Zygmund decomposition
 - [density](#) Lebesgue density of measurable sets
 - [DMO](#) Functions with uniformly bounded mean oscillations on dyadic cubes
 - [End int](#) Volterra operator $\int_{[0,-]} : L^1_{\text{loc}}[0, 1] \rightarrow \mathcal{C}[0, 1]$
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 - [int HL](#) Hardy-Littlewood maximal functions of $L^1_{\text{loc}}(\mathbb{R}^n)$
 - [int mean](#) Lebesgue averaging and differentiation
 - [int monotone](#) Integrals of a monotonically converging sequence of functions
 - [int undergraph](#) Lebesgue integral from measure of undergraph
 - [Lorentz](#) $L^{p,q}$
 - [unit mass](#) $\mathbf{E}([0, 1]) = \mathbf{E}(0, 1), \mathbf{E}([- \pi, \pi]) = \mathbf{E}(S^1)$