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Solution: This is proposition 4.3 of Royden, 3ed. [6]. 6.6 If f is Lebesgue integrable on $[0;1]$ and >0 , show that there is >0 such that for all measurable sets $E \subset [0;1]$ with $m(E) < \epsilon$. Z E f dm < ϵ : Solution: This problem appears so often, I think it's worth giving two different proofs. The first relies on the

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