

**4.6.** First, let us prove this for  $k = 1$ : For all closed intervals  $[a, b]$ , we can find continuous functions  $f_n \downarrow \mathbf{1}_{[a, b]}$ . By the monotone convergence theorem,  $\mu([a, b]) = \nu([a, b])$ . Therefore,  $\mu$  and  $\nu$  agree on the algebra generated by closed intervals. Because this algebra generates the Borel  $\sigma$ -algebra  $\mathcal{B}(\mathbf{R})$ , the Carathéodory's extension theorem prove that  $\mu = \nu$ .

In order to carry this program out when  $k > 1$ , we approximate the function  $\mathbf{1}_{[a_1, b_1] \times \cdots \times [a_k, b_k]}(x_1, \dots, x_k) = \mathbf{1}_{[a_1, b_1]}(x_1) \times \cdots \times \mathbf{1}_{[a_k, b_k]}(x_k)$  by continuous functions of the form  $f_n^1(x_1) \times \cdots \times f_n^k(x_k)$ . Then proceed as in the  $k = 1$  case, using the fact that hyper-cubes of the form  $[a_1, b_1] \times \cdots \times [a_k, b_k]$  generate  $\mathcal{B}(\mathbf{R}^k)$ .