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Solution of exercise 3.2.4 Lebesgue Integration Exercises

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MA2224 Lebesgue integral. Exercises. Last updated: 8 April 2011. Homework exercise sheets. Homework exercise sheet 1 (due 3:50pm, Wednesday 2nd February) - solutions; Homework exercise sheet 2 (due 3:50pm, Wednesday 16th February) - solutions; Homework exercise sheet 3 (due 3:50pm, Wednesday 9th March) - solutions; Homework exercise sheet 4 (due 3:50pm, Wednesday 23rd March) - solutions

Exercises - MA2224 Lebesgue integral

5. Prove that the following Lebesgue integrals exist: $\int_0^1 \frac{1}{x^2} dx$, $\int_0^1 \log x \log(1-x)^2 dx$, $\int_0^1 \frac{1}{x} \log x dx$.

Solution: The function $(x \log x)^2$ is continuous, hence measurable, and bounded between 0 and e^{-2} on $(0,1)$. Thus

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it is Lebesgue integrable on $[0,1]$ by Corollary 2 of Theorem 10.35 in the text.

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Exercises on measurable functions and Lebesgue integration
Exercise [1.2.14] The same method works for all four parts. 1.
Since $B = \{(f(x) \leq c) : c \in \mathbb{R}\}$, it follows from Theorem 1.2.11 that X is measurable with respect to the right hand side (RHS), which hence also contains the left hand side (LHS).

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In mathematics, the integral of a non-negative function of a single variable can be regarded, in the simplest case, as the area between the graph of that function and the x-axis. The Lebesgue integral extends the integral to a larger class of

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functions. It also extends the domains on which these functions can be defined. Long before the 20th century, mathematicians already understood that for non-negative functions with a smooth enough graph—such as continuous functions on closed bounded ...

Lebesgue integration - Wikipedia

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(with solutions) Dr Nikolai Chernov Contents 1 Lebesgue measure 1 2 Measurable functions 4 3 Lebesgue integral: definition via simple functions 5 4 Lebesgue integral: general 7 5 Lebesgue integral: σ -equipartitions 17 6 Limits of integrals of specific functions 20 7 Series of non-negative functions 31 8 Riemann integral vs Lebesgue ...

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Elementary Introduction to the Lebesgue Integral is not just an excellent primer of the Lebesgue integral for undergraduate students but a valuable tool for tomorrow's mathematicians. Since the early twentieth century, the Lebesgue integral has been a mainstay of mathematical analysis because of its important properties with respect to limits. For this reason, it is vital that mathematical ...

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