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Exercises - MA2224 Lebesgue integral

5. Prove that the following Lebesgue integrals exist: $\int_0^1 x(\log x)^2 dx$, $\int_0^1 0 \log x dx$, $\int_0^1 0 \log x \log(1/x)^2 dx$, $\int_0^1 0 \log x dx$. Solution: The function $x(\log x)^2$ is continuous, hence measurable, and bounded between 0 and $e^2/2$ on $(0,1)$. Thus it is Lebesgue integrable on $[0,1]$ by Corollary 2 of Theorem 10.35 in the text.

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A user-friendly introduction to Lebesgue measure and integration / Gail S. Nelson. pages cm. -- (Student mathematical library ; volume 78) Includes bibliographical references and index. ISBN 978-1-4704-2199-1 (alk. paper) 1. Measure theory. 2. Lebesgue integral. 3. Integration, Functional. I. Title. QC20.7.M43N45 2015 515.83--dc23 2015022834

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MEASURE and INTEGRATION Problems with Solutions

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 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: "equipartitions" 17 6 Limits of integrals of spectral 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 ...