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Exercises - MA2224 Lebesgue integral

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

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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 ...

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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 specific functions 20 7 Series of non-negative functions 31 8 Riemann integral vs Lebesgue ...

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