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MA2224 Lebesgue integral. Exercises. Last updated: 8 April 2011. 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: Z 1 0 (xlogx)2 dx, Z 1 0 logxlog(1?x)2 dx, Z 1 0 ? 1?x logx dx. Solution: The function (xlogx)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 ...

Lebesgue integration - Wikipedia

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

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