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Exercises - MA2224 Lebesgue integral

5. Prove that the following Lebesgue integrals exist: $\int_1^{\infty} (x \log x)^2 dx$, $\int_0^1 \log x \log(1-x)^2 dx$, $\int_0^1 (1-x) \log x dx$.

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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2 Lebesgue Measure on \mathbb{R} 21 3 Measurable Functions 33 4

Convergence a.e. and Convergence in Measure 45 5

Integration of Bounded Functions on Sets of Finite Measure

53 6 Integration of Nonnegative Functions 63 7 Integration

of Measurable Functions 75 8 Signed Measures and Radon-

Nikodym Theorem 97 9 Differentiation and Integration 109

10 L_p ...

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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

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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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