

# Lebesgue spaces

## Exercises

**Exercise 1.1 (Measurability).** Let  $W$  be a nonmeasurable subset of  $D := (0, 1)$ . Let  $f : W \rightarrow \mathbb{R}$  be defined by  $f(x) := 1$  if  $x \in D \setminus W$  and  $f(x) := 0$  if  $x \in W$ . (i) Is  $f$  measurable? (ii) Assume that there is a measurable subset  $V \subset W$  s.t.  $|V| > 0$ . Compute  $\sup_{x \in D} f(x)$ ,  $\text{ess sup}_{x \in D} f(x)$ ,  $\inf_{x \in D} f(x)$ ,  $\text{ess inf}_{x \in D} f(x)$ . (iii) Is  $f$  a member of  $L^\infty(D)$ ? (iv) Assume now that  $W$  has zero measure (hence,  $W$  is measurable). Compute  $\inf_{x \in D} f(x)$  and  $\text{ess inf}_{x \in D} f(x)$ .

**Exercise 1.2 (Measurability and equality a.e.).** Prove Corollary 1.11. (*Hint:* consider the sets  $A_r := \{x \in D \mid f(x) > r\}$  and  $B_r := \{x \in D \mid g(x) > r\}$  for all  $r \in \mathbb{R}$ , and show that  $B_r = (A_r \cap (A_r \setminus B_r)^c) \cup (B_r \setminus A_r)$ .)

**Exercise 1.3 (Lebesgue's theorem).** Let  $D := (-1, 1)$ . Let  $(f_n)_{n \in \mathbb{N}}$  be a sequence of functions in  $L^1(D)$  and let  $g \in L^1(D)$ . Assume that  $f_n \rightarrow f$  a.e. in  $D$ . Propose a counterexample to show that the assumption " $|f_n| \leq g$  a.e. for all  $n \in \mathbb{N}$ " cannot be replaced by " $f_n \leq g$  a.e. for all  $n \in \mathbb{N}$ " in Lebesgue's dominated convergence theorem.

**Exercise 1.4 (Compact support).** Let  $D := (0, 1)$  and  $f(x) := 1$  for all  $x \in D$ . What is the support of  $f$  in  $D$ ? Is the support compact?

**Exercise 1.5 (Pointwise limit of measurable functions).** Let  $D$  be a measurable set in  $\mathbb{R}^d$ . Let  $f_n : D \rightarrow \mathbb{R}$  for all  $n \in \mathbb{N}$  be real-valued measurable functions. (i) Show that  $\limsup_{n \in \mathbb{N}} f_n$  and  $\liminf_{n \in \mathbb{N}} f_n$  are both measurable. (*Hint:* recall that  $\limsup_{n \in \mathbb{N}} f_n(x) := \inf_{k \in \mathbb{N}} \sup_{k \geq n} f_k(x)$  and  $\liminf_{n \in \mathbb{N}} f_n(x) := \sup_{k \in \mathbb{N}} \inf_{k \geq n} f_k(x)$  for all  $x \in D$ .) (ii) Let  $f : D \rightarrow \mathbb{R}$ . Assume that  $f_n(x) \rightarrow f(x)$  for every  $x \in D$ . Show that  $f$  is measurable. (iii) Let  $f : D \rightarrow \mathbb{R}$ . Assume that  $f_n(x) \rightarrow f(x)$  for a.e.  $x \in D$ . Show that  $f$  is measurable.

**Exercise 1.6 (Operations on measurable functions).** The objective of this exercise is to prove Theorem 1.6. Let  $f : D \rightarrow \mathbb{R}$  and  $g : D \rightarrow \mathbb{R}$  be two measurable functions and let  $\lambda \in \mathbb{R}$ . (i) Show that  $\lambda f$  is measurable. (*Hint:* use Lemma 1.9.) (ii) Idem for  $|f|$ . (iii) Idem for  $f + g$ . (iv) Idem for  $f g$ . (*Hint:* observe that  $f g = \frac{1}{2}(f + g)^2 - \frac{1}{2}(f - g)^2$ .)

# Lebesgue Integration Exercises And Solutions

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## **Lebesgue Integration Exercises And Solutions:**

*Problems And Solutions In Real Analysis (Second Edition)* Masayoshi Hata,2016-12-12 This second edition introduces an additional set of new mathematical problems with their detailed solutions in real analysis It also provides numerous improved solutions to the existing problems from the previous edition and includes very useful tips and skills for the readers to master successfully There are three more chapters that expand further on the topics of Bernoulli numbers differential equations and metric spaces Each chapter has a summary of basic points in which some fundamental definitions and results are prepared This also contains many brief historical comments for some significant mathematical results in real analysis together with many references Problems and Solutions in Real Analysis can be treated as a collection of advanced exercises by undergraduate students during or after their courses of calculus and linear algebra It is also instructive for graduate students who are interested in analytic number theory Readers will also be able to completely grasp a simple and elementary proof of the Prime Number Theorem through several exercises This volume is also suitable for non experts who wish to understand mathematical analysis

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**Guide To Mathematical Methods For Physicists, A: With Problems And Solutions** Michela Petrini,Gianfranco Pradisi,Alberto Zaffaroni,2017-07-07 Mathematics plays a fundamental role in the formulation of physical theories This textbook provides a self contained and rigorous presentation of the main mathematical tools needed in many fields of Physics both classical and quantum It covers topics treated in mathematics courses for final year undergraduate and graduate physics programmes including complex function distributions Fourier analysis linear operators Hilbert spaces and eigenvalue problems The different topics are organised into two main parts complex analysis and vector spaces in order to stress how seemingly different mathematical tools for instance the Fourier transform eigenvalue problems or special functions are all deeply interconnected Also contained within each chapter are fully worked examples problems and detailed solutions A companion volume covering more advanced topics that enlarge and deepen those treated here is also available

*Problems And Solutions In Banach Spaces, Hilbert Spaces, Fourier Transform, Wavelets, Generalized Functions And Quantum Mechanics* Willi-hans Steeb,Wolfgang Mathis,2022-08-23 This book presents a collection of problems and solutions in functional analysis

with applications to quantum mechanics Emphasis is given to Banach spaces Hilbert spaces and generalized functions The material of this volume is self contained whereby each chapter comprises an introduction with the relevant notations definitions and theorems The approach in this volume is to provide students with instructive problems along with problem solving strategies Programming problems with solutions are also included [Problems And Solutions In Stochastic Calculus With Applications](#) Patrik Albin,Kais Hamza,Fima C Klebaner,2024-08-27 Problems and Solutions in Stochastic Calculus with Applications exposes readers to simple ideas and proofs in stochastic calculus and its applications It is intended as a companion to the successful original title Introduction to Stochastic Calculus with Applications Third Edition by Fima Klebaner The current book is authored by three active researchers in the fields of probability stochastic processes and their applications in financial mathematics mathematical biology and more The book features problems rooted in their ongoing research Mathematical finance and biology feature pre eminently but the ideas and techniques can equally apply to fields such as engineering and economics The problems set forth are accessible to students new to the subject with most of the problems and their solutions centring on a single idea or technique at a time to enhance the ease of learning While the majority of problems are relatively straightforward more complex questions are also set in order to challenge the reader as their understanding grows The book is suitable for either self study or for instructors and there are numerous opportunities to generate fresh problems by modifying those presented facilitating a deeper grasp of the material **The Integrals of Lebesgue, Denjoy, Perron, and Henstock** Russell A. Gordon,1994 Offers an elementary self contained presentation of the integration processes developed by Lebesgue Denjoy Perron and Henstock This book contains over 230 exercises with solutions that illustrate and expand the material It is suitable for first year graduate students who have background in real analysis **A Modern Theory of Integration** Robert G. Bartle,2001-03-21 The theory of integration is one of the twin pillars on which analysis is built The first version of integration that students see is the Riemann integral Later graduate students learn that the Lebesgue integral is better because it removes some restrictions on the integrands and the domains over which we integrate However there are still drawbacks to Lebesgue integration for instance dealing with the Fundamental Theorem of Calculus or with improper integrals This book is an introduction to a relatively new theory of the integral called the generalized Riemann integral or the Henstock Kurzweil integral that corrects the defects in the classical Riemann theory and both simplifies and extends the Lebesgue theory of integration Although this integral includes that of Lebesgue its definition is very close to the Riemann integral that is familiar to students from calculus One virtue of the new approach is that no measure theory and virtually no topology is required Indeed the book includes a study of measure theory as an application of the integral Part 1 fully develops the theory of the integral of functions defined on a compact interval This restriction on the domain is not necessary but it is the case of most interest and does not exhibit some of the technical problems that can impede the reader s understanding Part 2 shows how this theory extends to functions defined on the whole

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**Theory and Problems of the Lebesgue Integral in  $\mathbb{R}^n$ : With Solutions** Jose Manuel Mazón Ruiz, 2026-04-09 This book offers a clear and comprehensive introduction to the Lebesgue integral one of the foundational concepts of modern analysis Beginning with the historical development of integration it builds naturally from the notions of null sets and step functions toward more advanced topics such as measurable functions convergence theorems Fubini's theorem change of variables and the structure of  $L_p$  spaces Throughout the material is presented with a focus on clarity logical progression and practical insight Spanning eight chapters the book guides readers through both the theoretical foundations and practical applications of the Lebesgue integral in  $\mathbb{N}$  Along the way it explores a wide range of key ideas including the characterization of Riemann integrability the Tonelli-Hobson criterion non-measurable sets integral transformations Cavalieri's principle Eulerian integrals and convolution of functions The result is a well rounded and accessible treatment that bridges classical calculus with the depth of real analysis Each chapter concludes with a carefully selected set of problems all of which are fully solved in a dedicated section making this an ideal resource for both independent study and structured coursework Whether you are encountering measure theory for the first time or seeking a deeper understanding of integration in higher dimensions this book offers the theoretical foundation and practical support needed to master one of mathematics most powerful analytical tools

**Notices of the American Mathematical Society** American Mathematical Society, 1994

**A Course in Mathematical Analysis: pt.1. Variation of solutions. Partial differential equations of the second order. [c1956] tr. by H.G. Bergmann** Edouard Goursat, 1964

**The American Mathematical Monthly**, 1925 Includes section Recent publications

Mathematics for Physics and Physicists Walter Appel, 2007 Aims to show graduate students and researchers the vital benefits of integrating mathematics into their study and experience of the physical world This book details numerous topics from the frontiers of modern physics and mathematics such as convergence Green functions complex analysis Fourier series and Fourier transform tensors and others

**Lebesgue Integration and Measure** Alan J. Weir, 1973-05-10 Lebesgue integration is a technique of great power and elegance which can be applied in situations where other methods of integration fail It is now one of the standard tools of

modern mathematics and forms part of many undergraduate courses in pure mathematics Dr Weir's book is aimed at the student who is meeting the Lebesgue integral for the first time Defining the integral in terms of step functions provides an immediate link to elementary integration theory as taught in calculus courses The more abstract concept of Lebesgue measure which generalises the primitive notions of length area and volume is deduced later The explanations are simple and detailed with particular stress on motivation Over 250 exercises accompany the text and are grouped at the ends of the sections to which they relate notes on the solutions are given

**Solutions Manual to A Modern Theory of Integration** Robert Gardner Bartle, 2001 This solutions manual is geared toward instructors for use as a companion volume to the book *A Modern Theory of Integration* AMS Graduate Studies in Mathematics series Volume 32 Volume and Integral Werner Rogosinski, 1952 **Quaestiones Mathematicae**, 2000 **Problems and Solutions in Mathematical Physics** Yvonne Choquet-Bruhat, 1967 **Acta Scientiarum Mathematicarum**, 1985 **New Technical Books** New York Public Library, 1991

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