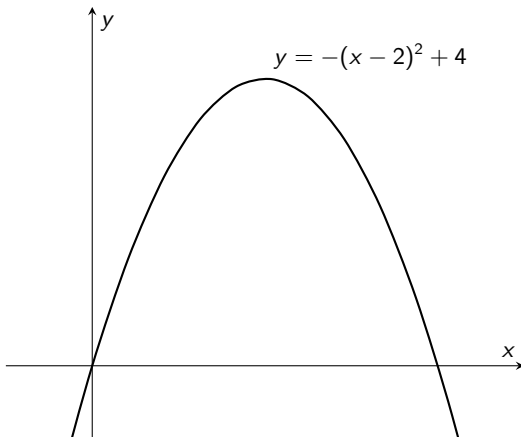
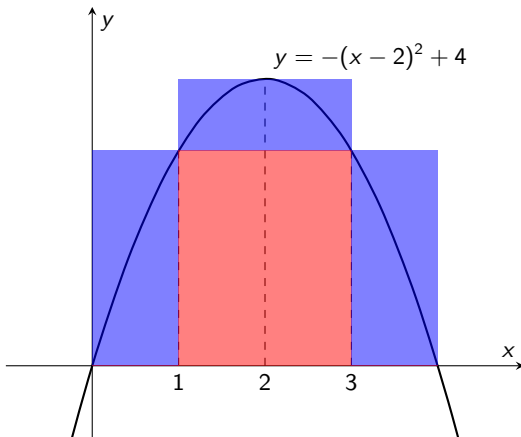


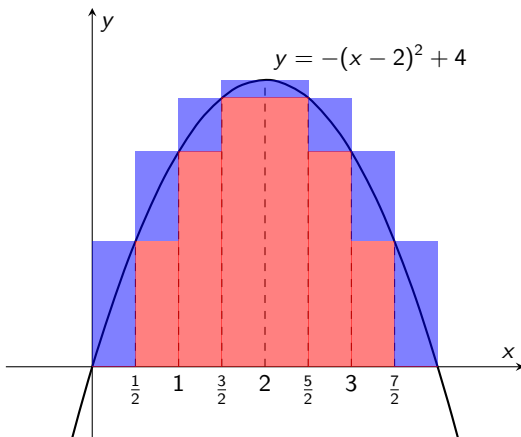
Diamond Duplication Glitch (Working 22/05/2025)

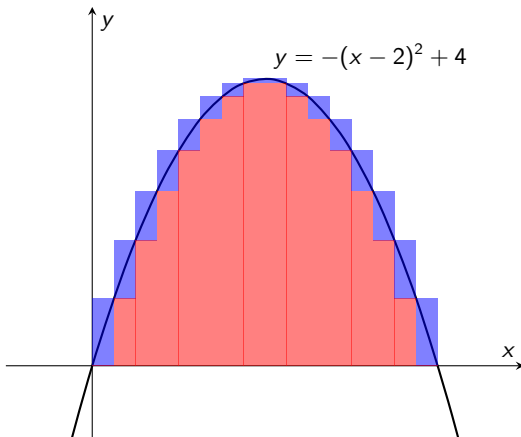
Alec Elhindi

22 May 2025









We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this?

What is Integration?

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx$$

What is Integration?

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a$$

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a$$

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx$$

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

What is Integration?

We can integrate 'nice' functions. What about

$$f(x) = 1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases}$$

can we integrate this? Naively one might say

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

Can we even do this?

What is Integration?

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

What about

$$1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

is the integral of this also 0?

What is Integration?

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

What about

$$1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

is the integral of this also 0?

$$\int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} (a - a) = 0.$$

What is Integration?

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

What about

$$1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

is the integral of this also 0?

$$\int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} (a - a) = 0.$$

So

$$\int_{-\infty}^{\infty} 1 dx = \int_{-\infty}^{\infty} 1_{\mathbb{Q}} + 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx + \int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = 0$$

something is wrong...

What is Integration?

What is Integration?

Using Reimann integration, we are assigning the set

$$\{(x, y) \in \mathbb{R}^2 \mid 0 \leq y \leq f(x) \text{ or } f(x) \leq y \leq 0, x \in S\}$$

a volume of

$$\int_S f(x) dx.$$

What is Integration?

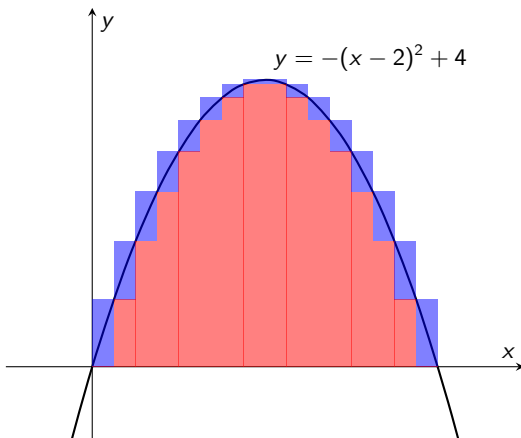
Using Reimann integration, we are assigning the set

$$\{(x, y) \in \mathbb{R}^2 \mid 0 \leq y \leq f(x) \text{ or } f(x) \leq y \leq 0, x \in S\}$$

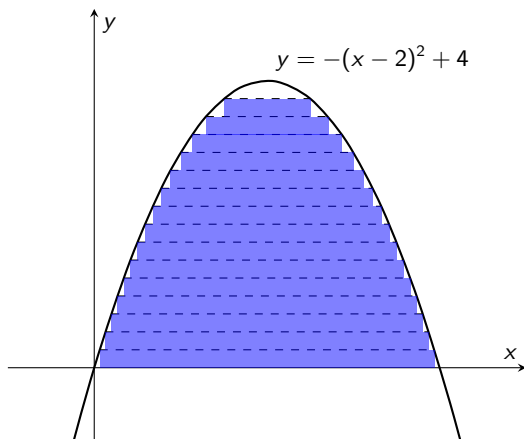
a volume of

$$\int_S f(x) \, dx.$$

Lebesgue wanted to know: can we assign a notion of volume to **all sets**?



The volumes of the rectangles are $f(x) \cdot \Delta x$.



The volumes of the rectangles are $y \cdot m(f^{-1}(y))$. When is this useful?

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- 1 A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- 1 A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,
- 2 The empty set has empty measure $\mu(\emptyset) = 0$,

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- 1 A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,
- 2 The empty set has empty measure $\mu(\emptyset) = 0$,
- 3 For a **countable** number of **disjoint** sets, we have countable sub-additivity, i.e. we can measure them individually

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k).$$

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- ① A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,
- ② The empty set has empty measure $\mu(\emptyset) = 0$,
- ③ For a **countable** number of **disjoint** sets, we have countable sub-additivity, i.e. we can measure them individually

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k).$$

The **Lebesgue measure** is a special measure $m : \mathbb{R} \rightarrow [0, \infty]$ ALSO satisfying:

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- ① A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,
- ② The empty set has empty measure $\mu(\emptyset) = 0$,
- ③ For a **countable** number of **disjoint** sets, we have countable sub-additivity, i.e. we can measure them individually

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k).$$

The **Lebesgue measure** is a special measure $m : \mathbb{R} \rightarrow [0, \infty]$ ALSO satisfying:

- ① $m([a, b]) = b - a$,

For a set X , a **measure** is a function $\mu : X \rightarrow [0, \infty]$ such that

- ① A subset $E \subseteq X$ has non-negative measure $\mu(E) \geq 0$,
- ② The empty set has empty measure $\mu(\emptyset) = 0$,
- ③ For a **countable** number of **disjoint** sets, we have countable sub-additivity, i.e. we can measure them individually

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k).$$

The **Lebesgue measure** is a special measure $m : \mathbb{R} \rightarrow [0, \infty]$ ALSO satisfying:

- ① $m([a, b]) = b - a$,
- ② Translation invariance $m(E) = m(E + t)$.

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

Integrating (Lebesgue Style)

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\int_{\mathbb{R}} 1_{\mathbb{Q}} dm = 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1))$$

Integrating (Lebesgue Style)

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \end{aligned}$$

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \\ &= m(\mathbb{Q}) \end{aligned}$$

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \\ &= m(\mathbb{Q}) \\ &= \sum_{a \in \mathbb{Q}} m([a, a]) \end{aligned}$$

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \\ &= m(\mathbb{Q}) \\ &= \sum_{a \in \mathbb{Q}} m([a, a]) \\ &= \sum_{a \in \mathbb{Q}} 0 \end{aligned}$$

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \\ &= m(\mathbb{Q}) \\ &= \sum_{a \in \mathbb{Q}} m([a, a]) \\ &= \sum_{a \in \mathbb{Q}} 0 \\ &= 0. \end{aligned}$$

Integrating (Lebesgue Style)

Again taking

$$1_{\mathbb{Q}} = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{else} \end{cases} \quad \text{and} \quad 1_{\mathbb{R} \setminus \mathbb{Q}} = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{else} \end{cases}$$

the integral under the Lebesgue measure can easily be calculated as

$$\begin{aligned} \int_{\mathbb{R}} 1_{\mathbb{Q}} \, dm &= 0 \cdot m(1_{\mathbb{Q}}^{-1}(0)) + 1 \cdot m(1_{\mathbb{Q}}^{-1}(1)) \\ &= 0 \cdot m(\mathbb{R} \setminus \mathbb{Q}) + 1 \cdot m(\mathbb{Q}) \\ &= m(\mathbb{Q}) \\ &= \sum_{a \in \mathbb{Q}} m([a, a]) \\ &= \sum_{a \in \mathbb{Q}} 0 \\ &= 0. \end{aligned}$$

Similarly (with a slight lie),

$$\int_{\mathbb{R}} 1_{\mathbb{R} \setminus \mathbb{Q}} \, dm = m(\mathbb{R} \setminus \mathbb{Q}) = m(\mathbb{R}) - m(\mathbb{Q}) = \infty.$$

Definition 1: A function $f(x) : X \rightarrow Y$ is μ -integrable if $\int_X |f(x)| d\mu < \infty$.

Definition 1: A function $f(x) : X \rightarrow Y$ is μ -integrable if $\int_X |f(x)| d\mu < \infty$.

Theorem 2: Lebesgue-Vitali (1907) A function $f : \mathbb{R} \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$ if and only if it is continuous almost everywhere (that is, on $[a, b] \setminus S$ where $m(S) = 0$).

Definition 1: A function $f(x) : X \rightarrow Y$ is μ -integrable if $\int_X |f(x)| d\mu < \infty$.

Theorem 2: Lebesgue-Vitali (1907) A function $f : \mathbb{R} \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$ if and only if it is continuous almost everywhere (that is, on $[a, b] \setminus S$ where $m(S) = 0$).

Theorem 3: Monotone Convergence Theorem Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of (a.e.) increasing measurable functions, then $f_n \rightarrow f$ is measurable, and

$$\lim_{n \rightarrow \infty} \int_X f_n d\mu = \int_X \lim_{n \rightarrow \infty} f_n d\mu = \int_X f d\mu.$$

Definition 1: A function $f(x) : X \rightarrow Y$ is μ -integrable if $\int_X |f(x)| d\mu < \infty$.

Theorem 2: Lebesgue-Vitali (1907) A function $f : \mathbb{R} \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$ if and only if it is continuous almost everywhere (that is, on $[a, b] \setminus S$ where $m(S) = 0$).

Theorem 3: Monotone Convergence Theorem Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of (a.e.) increasing measurable functions, then $f_n \rightarrow f$ is measurable, and

$$\lim_{n \rightarrow \infty} \int_X f_n d\mu = \int_X \lim_{n \rightarrow \infty} f_n d\mu = \int_X f d\mu.$$

Theorem 4: Fubini/Tonelli's Theorem If $f : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}$ is measurable and one of the following are finite:

$\int_{\mathbb{R}^n \times \mathbb{R}^m} |f(x, y)| d(x, y)$, $\int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} |f(x, y)| dx \right) dy$, $\int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} |f(x, y)| dy \right) dx$, then

$$\int_{\mathbb{R}^n \times \mathbb{R}^m} f(x, y) d(x, y) = \int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} f(x, y) dx \right) dy = \int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} f(x, y) dy \right) dx.$$

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

$$\int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} (a - a) = 0.$$

something is wrong...

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

$$\int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} (a - a) = 0.$$

something is wrong... WE CANNOT APPLY TONELLI'S THEOREM!

$$\int_{-\infty}^{\infty} 1_{\mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{Q}} 1_a = \sum_{a \in \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{Q}} (a - a) = 0.$$

$$\int_{-\infty}^{\infty} 1_{\mathbb{R} \setminus \mathbb{Q}} dx = \int_{-\infty}^{\infty} \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_{-\infty}^{\infty} 1_a = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} \int_a^a 1 dx = \sum_{a \in \mathbb{R} \setminus \mathbb{Q}} (a - a) = 0.$$

something is wrong... WE CANNOT APPLY TONELLI'S THEOREM! But, with the Lebesgue integral, we can!

Theorem 3: Monotone Convergence Theorem *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of (a.e.) increasing measurable functions, then $f_n \rightarrow f$ is measurable, and*

$$\lim_{n \rightarrow \infty} \int_X f_n \, d\mu = \int_X \lim_{n \rightarrow \infty} f_n \, d\mu = \int_X f \, d\mu.$$

This does not even exist!

Theorem 3: Monotone Convergence Theorem *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of (a.e.) increasing measurable functions, then $f_n \rightarrow f$ is measurable, and*

$$\lim_{n \rightarrow \infty} \int_X f_n d\mu = \int_X \lim_{n \rightarrow \infty} f_n d\mu = \int_X f d\mu.$$

This does not even exist! Take $(f_n)_{n \in \mathbb{Q} \cap [0,1]}$ with

$$f_n(x) = \begin{cases} 1 & \text{if } x \leq n \\ 0 & \text{else} \end{cases}$$

each of which have Riemann integral 0.

Theorem 3: Monotone Convergence Theorem *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of (a.e.) increasing measurable functions, then $f_n \rightarrow f$ is measurable, and*

$$\lim_{n \rightarrow \infty} \int_X f_n d\mu = \int_X \lim_{n \rightarrow \infty} f_n d\mu = \int_X f d\mu.$$

This does not even exist! Take $(f_n)_{n \in \mathbb{Q} \cap [0,1]}$ with

$$f_n(x) = \begin{cases} 1 & \text{if } x \leq n \\ 0 & \text{else} \end{cases}$$

each of which have Riemann integral 0. f_n converges to $1_{\mathbb{Q} \cap [0,1]}$, but this is not Riemann integrable, the MCT fails in Riemann integration.

Theorem 4: Fubini/Tonelli's Theorem *If $f : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}$ is measurable and one of the following are finite:*

$\int_{\mathbb{R}^n \times \mathbb{R}^m} |f(x, y)| \, d(x, y)$, $\int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} |f(x, y)| \, dx \right) \, dy$, $\int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} |f(x, y)| \, dy \right) \, dx$, then

$$\int_{\mathbb{R}^n \times \mathbb{R}^m} f(x, y) \, d(x, y) = \int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} f(x, y) \, dx \right) \, dy = \int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} f(x, y) \, dy \right) \, dx.$$

The integrals can be swapped on a rectangle $[a, b] \times [c, d]$ if $f(x, y)$ is continuous, that is

$$\int_a^b \left(\int_c^d f(x, y) \, dx \right) \, dy = \int_c^d \left(\int_a^b f(x, y) \, dy \right) \, dx.$$

Theorem 4: Fubini/Tonelli's Theorem *If $f : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}$ is measurable and one of the following are finite:*

$\int_{\mathbb{R}^n \times \mathbb{R}^m} |f(x, y)| \, d(x, y)$, $\int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} |f(x, y)| \, dx \right) \, dy$, $\int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} |f(x, y)| \, dy \right) \, dx$, then

$$\int_{\mathbb{R}^n \times \mathbb{R}^m} f(x, y) \, d(x, y) = \int_{\mathbb{R}^m} \left(\int_{\mathbb{R}^n} f(x, y) \, dx \right) \, dy = \int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^m} f(x, y) \, dy \right) \, dx.$$

The integrals can be swapped on a rectangle $[a, b] \times [c, d]$ if $f(x, y)$ is continuous, that is

$$\int_a^b \left(\int_c^d f(x, y) \, dx \right) \, dy = \int_c^d \left(\int_a^b f(x, y) \, dy \right) \, dx.$$

Fubini/Tonelli's theorem is a lot less restrictive!

C_0



A Special Subset of $[0, 1]$

C_0 

C_1 

A Special Subset of $[0, 1]$

C_0 

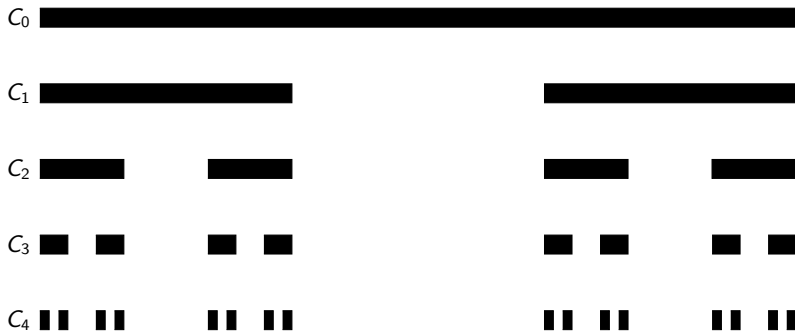
C_1 

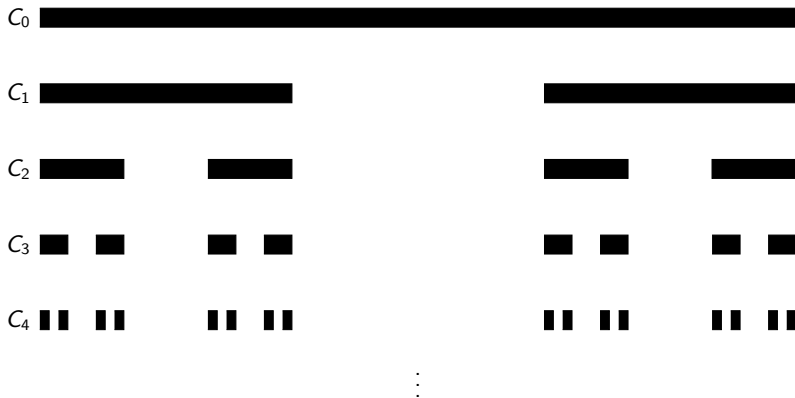
C_2 

A Special Subset of $[0, 1]$



A Special Subset of $[0, 1]$





Cantor set: $C = \bigcap_{n=0}^{\infty} C_n$

C_0



A Special Subset of $[0, 1]$

C_0 

C_1 

A Special Subset of $[0, 1]$

C_0 

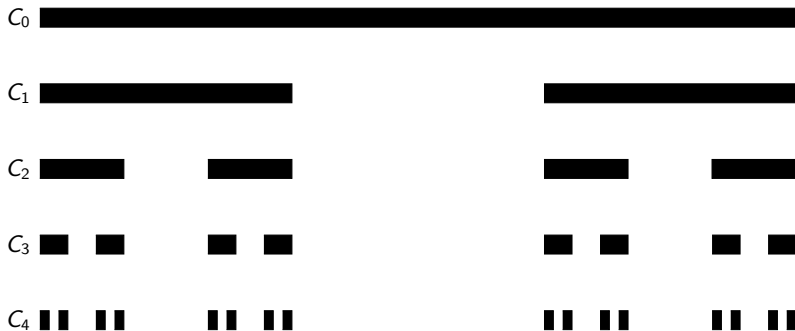
C_1 

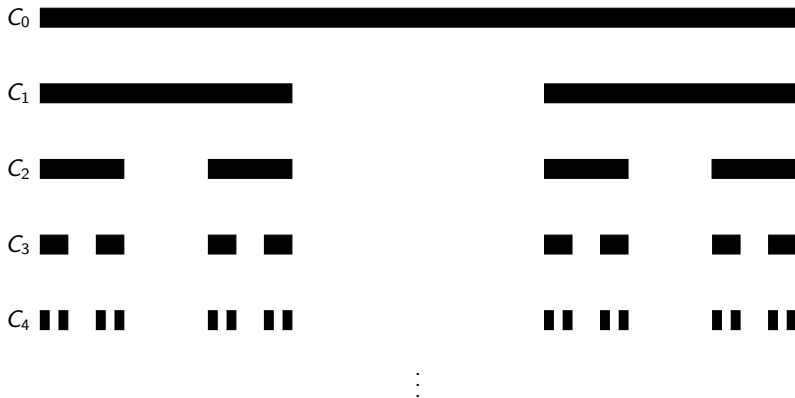
C_2 

A Special Subset of $[0, 1]$



A Special Subset of $[0, 1]$





Cantor set: $C = \bigcap_{n=0}^{\infty} C_n$

Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:

Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:

C_0



0

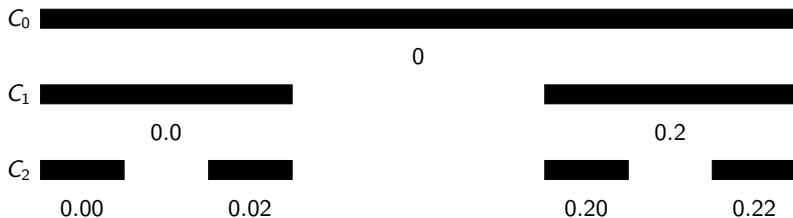
Cantor Set

Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:



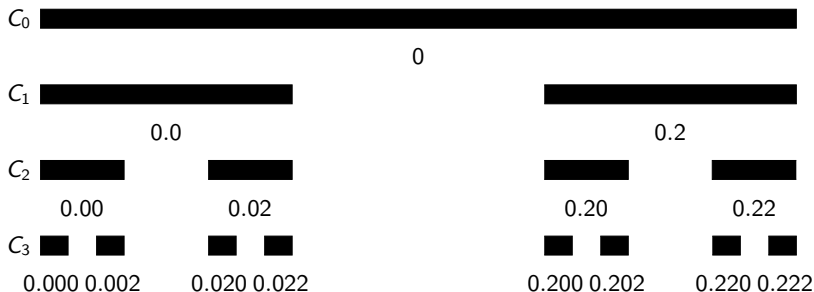
Cantor Set

Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:

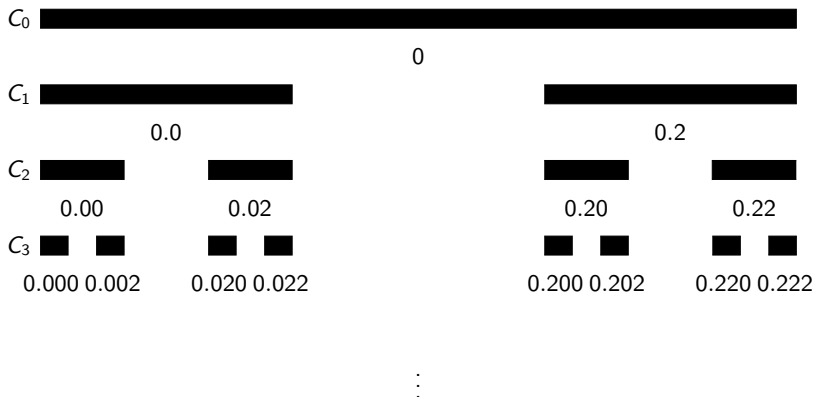


Cantor Set

Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:



Consider constructing some sequences by adding a decimal of 0, 1 or 2 if it is the first, second or third third. Then with our construction:



Cantor set: $C = \{\text{all infinite decimal expansions consisting of 0's and 2's}\}$

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$C = \{\text{all infinite decimal expansions consisting of 0's and 2's}\}$$

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$C = \{\text{all infinite decimal expansions consisting of 0's and 2's}\}$$
$$\Rightarrow c(C) = \{\text{all infinite decimal expansions consisting of 0's and 1's}\}$$

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$\begin{aligned} C &= \{\text{all infinite decimal expansions consisting of 0's and 2's}\} \\ \Rightarrow c(C) &= \{\text{all infinite decimal expansions consisting of 0's and 1's}\} \\ &= \{\text{all binary decimal expansions}\} \end{aligned}$$

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$\begin{aligned} C &= \{\text{all infinite decimal expansions consisting of 0's and 2's}\} \\ \Rightarrow c(C) &= \{\text{all infinite decimal expansions consisting of 0's and 1's}\} \\ &= \{\text{all binary decimal expansions}\} \\ &= [0, 1] \end{aligned}$$

and thus C must be uncountable.

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$\begin{aligned} C &= \{\text{all infinite decimal expansions consisting of 0's and 2's}\} \\ \Rightarrow c(C) &= \{\text{all infinite decimal expansions consisting of 0's and 1's}\} \\ &= \{\text{all binary decimal expansions}\} \\ &= [0, 1] \end{aligned}$$

and thus C must be uncountable. Now

$$m(C_n) = \left(\frac{2}{3}\right)^n$$

These are called **ternary expansions**, i.e. writing the decimal base 3. So the cantor set is precisely the ternary expansions in $[0, 1]$ which do not contain 1.

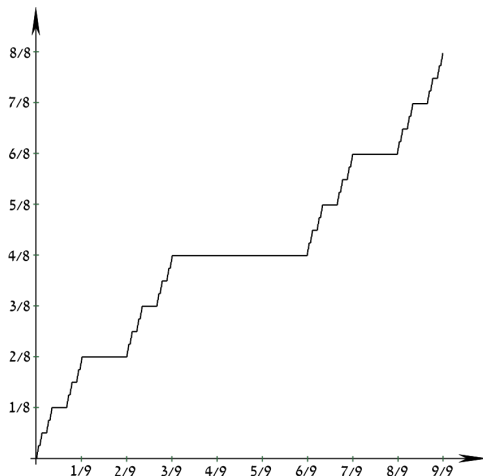
The **cantor function** c maps such ternary expansions to **binary expansions** by replacing 2 with 1 (and connecting the gaps). So

$$\begin{aligned} C &= \{\text{all infinite decimal expansions consisting of 0's and 2's}\} \\ \Rightarrow c(C) &= \{\text{all infinite decimal expansions consisting of 0's and 1's}\} \\ &= \{\text{all binary decimal expansions}\} \\ &= [0, 1] \end{aligned}$$

and thus C must be uncountable. Now

$$m(C_n) = \left(\frac{2}{3}\right)^n \Rightarrow m(C) = \lim_{n \rightarrow \infty} \left(\frac{2}{3}\right)^n = 0.$$

Cantor Function is Weird



c is continuous, but not absolutely continuous. It is not differentiable on \mathbb{R} -INFINITELY many points, but has zero derivative almost everywhere.

Can All Sets be (Lebesgue) Measured?

Start with the unit interval $[0, 1]$ and partition it into equivalence classes where:

$$a \sim b \Leftrightarrow a - b \in \mathbb{Q}$$

so for example, $\frac{\pi}{4} \sim \frac{\pi}{4} + \frac{1}{123} \sim \frac{\pi}{4} + \frac{1}{2} \sim \dots$

Can All Sets be (Lebesgue) Measured?

Start with the unit interval $[0, 1]$ and partition it into equivalence classes where:

$$a \sim b \Leftrightarrow a - b \in \mathbb{Q}$$

so for example, $\frac{\pi}{4} \sim \frac{\pi}{4} + \frac{1}{123} \sim \frac{\pi}{4} + \frac{1}{2} \sim \dots$. These equivalence classes $[a]$ are represented by one singular irrational number a (or 0) and all sums of rational numbers (in $[0, 1]$), i.e. by the set

$$a + \mathbb{Q} = \{a + q \mid q \in \mathbb{Q}\},$$

intersected with the unit interval.

Can All Sets be (Lebesgue) Measured?

Start with the unit interval $[0, 1]$ and partition it into equivalence classes where:

$$a \sim b \Leftrightarrow a - b \in \mathbb{Q}$$

so for example, $\frac{\pi}{4} \sim \frac{\pi}{4} + \frac{1}{123} \sim \frac{\pi}{4} + \frac{1}{2} \sim \dots$. These equivalence classes $[a]$ are represented by one singular irrational number a (or 0) and all sums of rational numbers (in $[0, 1]$), i.e. by the set

$$a + \mathbb{Q} = \{a + q \mid q \in \mathbb{Q}\},$$

intersected with the unit interval.

We have \mathbb{R} -INFINITELY many of these sets (one for each irrational), and each of them contains \mathbb{Q} -infinitely many numbers.

Can All Sets be (Lebesgue) Measured?

Start with the unit interval $[0, 1]$ and partition it into equivalence classes where:

$$a \sim b \Leftrightarrow a - b \in \mathbb{Q}$$

so for example, $\frac{\pi}{4} \sim \frac{\pi}{4} + \frac{1}{123} \sim \frac{\pi}{4} + \frac{1}{2} \sim \dots$. These equivalence classes $[a]$ are represented by one singular irrational number a (or 0) and all sums of rational numbers (in $[0, 1]$), i.e. by the set

$$a + \mathbb{Q} = \{a + q \mid q \in \mathbb{Q}\},$$

intersected with the unit interval.

We have \mathbb{R} -INFINITELY many of these sets (one for each irrational), and each of them contains \mathbb{Q} -infinitely many numbers.

Moreover they are all disjoint: if there are $[a], [a']$ with some $a + q = a' + q'$ then $a - a' = q' - q \in \mathbb{Q}$ and so we must have $[a] = [a']$.

The **Zermelo-Fraenkel axioms** of set theory are a set of 8 rules we accept to be true.

The **Zermelo-Fraenkel axioms** of set theory are a set of 8 rules we accept to be true.

The Axiom of Choice: Given a (possibly infinite) collection of non-empty sets, we can choose one element from each of them.

The **Zermelo-Fraenkel axioms** of set theory are a set of 8 rules we accept to be true.

The Axiom of Choice: Given a (possibly infinite) collection of non-empty sets, we can choose one element from each of them.

Whilst this seems obvious, it is impossible to prove this from the 8 axioms of ZF set theory, so with this 9th axiom, we have ZFC set theory. In measure theory we ACCEPT the axiom of choice.

The **Zermelo-Fraenkel axioms** of set theory are a set of 8 rules we accept to be true.

The Axiom of Choice: Given a (possibly infinite) collection of non-empty sets, we can choose one element from each of them.

Whilst this seems obvious, it is impossible to prove this from the 8 axioms of ZF set theory, so with this 9th axiom, we have ZFC set theory. In measure theory we ACCEPT the axiom of choice.

Using the axiom of choice, and our \mathbb{R} -INFINITELY many equivalence classes $[a]$, we can choose one from each to form a new set V called the **Vitali set**.

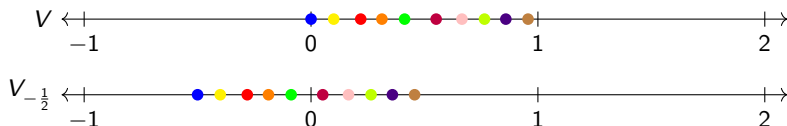
Measure of the Vitali Set

We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .



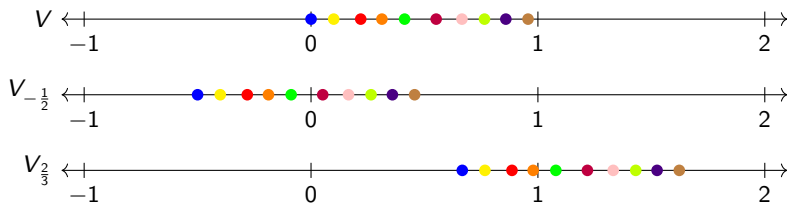
Measure of the Vitali Set

We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .



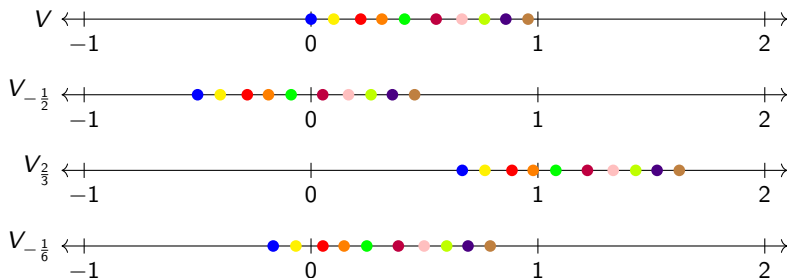
Measure of the Vitali Set

We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .

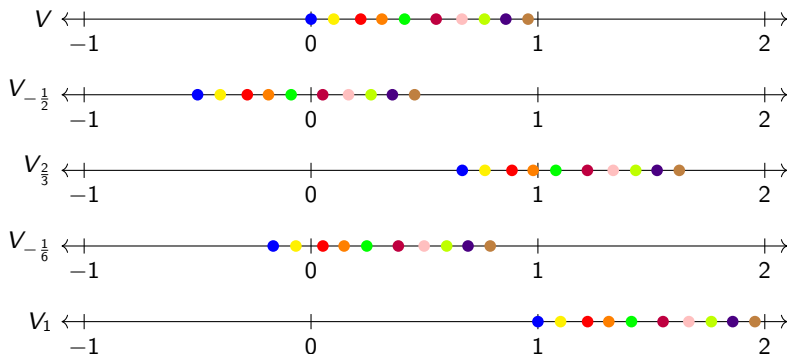


Measure of the Vitali Set

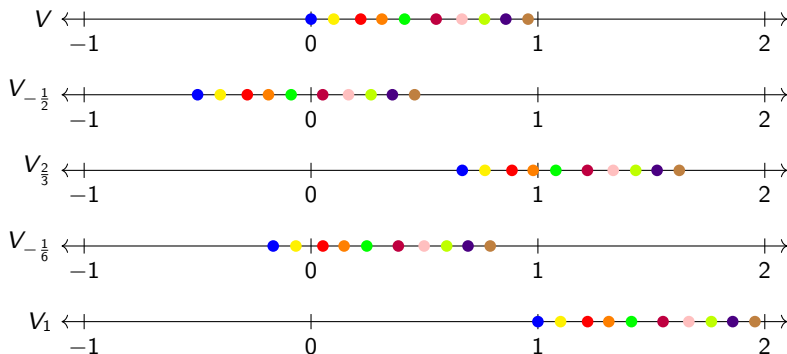
We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .



We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .



We now want to consider the set $V_q := V + q$ for all $q \in \mathbb{Q} \cap [-1, 1]$ which translates all elements in V by q .



There are \mathbb{Q} -infinitely many V_q 's, and they are disjoint for the same reason as the $[a]$'s.

Claim: $[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q.$

Claim: $[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q$.

Why? Take $a \in [0, 1]$, then $a \in [a_V]$ where a_V is the representative chosen by the axiom of choice to be in the Vitali set.

Claim: $[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q$.

Why? Take $a \in [0, 1]$, then $a \in [a_V]$ where a_V is the representative chosen by the axiom of choice to be in the Vitali set. So

$$a = a_V + q$$

for some $q \in [-1, 1]$ and thus $a \in V_q$. ■

Claim: $[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q$.

Why? Take $a \in [0, 1]$, then $a \in [a_V]$ where a_V is the representative chosen by the axiom of choice to be in the Vitali set. So

$$a = a_V + q$$

for some $q \in [-1, 1]$ and thus $a \in V_q$. ■

Also, as $V_q \in [-1, 2]$ for all $q \in \mathbb{Q} \cap [-1, 1]$, so is their union, so in fact

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2].$$

Claim: $[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q$.

Why? Take $a \in [0, 1]$, then $a \in [a_V]$ where a_V is the representative chosen by the axiom of choice to be in the Vitali set. So

$$a = a_V + q$$

for some $q \in [-1, 1]$ and thus $a \in V_q$. ■

Also, as $V_q \in [-1, 2]$ for all $q \in \mathbb{Q} \cap [-1, 1]$, so is their union, so in fact

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2].$$

Finally, remember that $m(V_q) = m(V)$ by translation invariance.

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

By countable subadditivity and translation invariance

$$1 \leq \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) \leq 3.$$

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

By countable subadditivity and translation invariance

$$1 \leq \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) \leq 3.$$

So what is the measure of V ?

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

By countable subadditivity and translation invariance

$$1 \leq \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) \leq 3.$$

So what is the measure of V ?

- If $m(V) = 0 \Rightarrow \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) = 0$, but it must be at least 1.

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

By countable subadditivity and translation invariance

$$1 \leq \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) \leq 3.$$

So what is the measure of V ?

- If $m(V) = 0 \Rightarrow \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) = 0$, but it must be at least 1.
- If $m(V) = \varepsilon > 0 \Rightarrow \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) = \infty$, but it must be at most 3.

$$[0, 1] \subseteq \bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q \subseteq [-1, 2]$$

This inequality tells us that

$$m([0, 1]) \leq m\left(\bigcup_{q \in \mathbb{Q} \cap [-1, 1]} V_q\right) \leq m([-1, 2]).$$

By countable subadditivity and translation invariance

$$1 \leq \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) \leq 3.$$

So what is the measure of V ?

- If $m(V) = 0 \Rightarrow \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) = 0$, but it must be at least 1.
- If $m(V) = \varepsilon > 0 \Rightarrow \sum_{q \in \mathbb{Q} \cap [-1, 1]} m(V) = \infty$, but it must be at most 3.

Logical conclusion? The Vitali set V **cannot be measured**.

Given a set of generators S called **letters**, the free group $F(S)$ is the set of all **words** that can be built from S and $S^{-1} := \{s^{-1} \mid s \in S\}$.

Given a set of generators S called **letters**, the free group $F(S)$ is the set of all **words** that can be built from S and $S^{-1} := \{s^{-1} \mid s \in S\}$.

We also choose to write all words as **reduced** words, i.e. ss^{-1} or $s^{-1}s$ does not appear in any reduced words.

$$F(a) = \{1, a, aa, aaa, aaaa, aaaaa, a^{-1}, a^{-1}a^{-1}, \dots\}$$

Given a set of generators S called **letters**, the free group $F(S)$ is the set of all **words** that can be built from S and $S^{-1} := \{s^{-1} \mid s \in S\}$.

We also choose to write all words as **reduced** words, i.e. ss^{-1} or $s^{-1}s$ does not appear in any reduced words.

$$F(a) = \{1, a, aa, aaa, aaaa, aaaaa, a^{-1}, a^{-1}a^{-1}, \dots\}$$

$$F(a, b) = \{1, a, b, ab, aaaaaab, ababababa, abba, a^{-1}b^{-1}ab, \dots\}.$$

Let us call the clockwise rotation of a sphere around the x -axis and y -axis by X and Y respectively, and the anticlockwise rotation X^{-1} and Y^{-1} respectively.

Let us call the clockwise rotation of a sphere around the x -axis and y -axis by X and Y respectively, and the anticlockwise rotation X^{-1} and Y^{-1} respectively.

Starting at some point, we can write every path described by these rotations as one of the following:

$$\{1\} \cup S(X) \cup S(X^{-1}) \cup S(Y) \cup S(Y^{-1})$$

where $S(X)$ are the paths which start with a rotation by X , etc. Moreover, choosing particular (irrational) angles to rotate by, we can ensure each of these are disjoint. But what is this all?

Let us call the clockwise rotation of a sphere around the x -axis and y -axis by X and Y respectively, and the anticlockwise rotation X^{-1} and Y^{-1} respectively.

Starting at some point, we can write every path described by these rotations as one of the following:

$$\{1\} \cup S(X) \cup S(X^{-1}) \cup S(Y) \cup S(Y^{-1})$$

where $S(X)$ are the paths which start with a rotation by X , etc. Moreover, choosing particular (irrational) angles to rotate by, we can ensure each of these are disjoint. But what is this all?

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y).$$

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

- X ,

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

- X ,
- $XX \dots$,

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

- X ,
- $XX \dots$,
- $XY \dots$,

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

- X ,
- $XX \dots$,
- $XY \dots$,
- $XY^{-1} \dots$,

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $S(X)$, it is made up of elements of the form:

- X ,
- $XX \dots$,
- $XY \dots$,
- $XY^{-1} \dots$,

and so if we rotate the entire set $S(X)$ by X^{-1} , we get

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $X^{-1}S(X)$, it is made up of elements of the form:

- 1,
- $X \dots$,
- $Y \dots$,
- $Y^{-1} \dots$,

and so if we rotate the entire set $S(X)$ by X^{-1} , we get

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1}).$$

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $X^{-1}S(X)$, it is made up of elements of the form:

- 1,
- $X \dots$,
- $Y \dots$,
- $Y^{-1} \dots$,

and so if we rotate the entire set $S(X)$ by X^{-1} , we get

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1}).$$

Not only have we got $S(X)$ in this set, but we have all of $S(Y)$ and $S(Y^{-1})$, and this is in bijection with just $S(X)$... a dupe?

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

Consider the set $X^{-1}S(X)$, it is made up of elements of the form:

- 1,
- $X \dots$,
- $Y \dots$,
- $Y^{-1} \dots$,

and so if we rotate the entire set $S(X)$ by X^{-1} , we get

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1}).$$

Not only have we got $S(X)$ in this set, but we have all of $S(Y)$ and $S(Y^{-1})$, and this is in bijection with just $S(X)$... a dupe? Similarly

$$Y^{-1}S(Y) = \{1\} \sqcup S(Y) \sqcup S(X) \sqcup S(X^{-1}).$$

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1})$$

$$Y^{-1}S(Y) = \{1\} \sqcup S(Y) \sqcup S(X) \sqcup S(X^{-1}).$$

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1})$$

$$Y^{-1}S(Y) = \{1\} \sqcup S(Y) \sqcup S(X) \sqcup S(X^{-1}).$$

Adding the remaining pieces $S(X^{-1})$ and $S(Y^{-1})$ we get that

$$X^{-1}S(X) \sqcup S(X^{-1}) = F(X, Y) \quad Y^{-1}S(Y^{-1}) \sqcup S(Y^{-1}) = F(X, Y)$$

$$\{1\} \sqcup S(X) \sqcup S(X^{-1}) \sqcup S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

$$X^{-1}S(X) = \{1\} \sqcup S(X) \sqcup S(Y) \sqcup S(Y^{-1})$$

$$Y^{-1}S(Y) = \{1\} \sqcup S(Y) \sqcup S(X) \sqcup S(X^{-1}).$$

Adding the remaining pieces $S(X^{-1})$ and $S(Y^{-1})$ we get that

$$X^{-1}S(X) \sqcup S(X^{-1}) = F(X, Y) \quad Y^{-1}S(Y) \sqcup S(Y^{-1}) = F(X, Y)$$

and we have split $F(X, Y)$ into two copies of $F(X, Y)$.

Given a point on a sphere p_1 , and letting $F(X, Y)$ be all the \mathbb{Q} -infinitely points attainable by rotations, called the **orbit** of p_1 and denoted O_{p_1} , we can duplicate all those points.

Given a point on a sphere p_1 , and letting $F(X, Y)$ be all the \mathbb{Q} -infinitely points attainable by rotations, called the **orbit** of p_1 and denoted O_{p_1} , we can duplicate all those points.

We are not done, the sphere has \mathbb{R} -INFINITELY many points. So take $S^3 \setminus O_{p_1}$ and again take a point p_2 and its orbit O_{p_2} and duplicate that. Again with $S^3 \setminus (O_{p_1} \cup O_{p_2})$ and so on.

Given a point on a sphere p_1 , and letting $F(X, Y)$ be all the \mathbb{Q} -infinitely points attainable by rotations, called the **orbit** of p_1 and denoted O_{p_1} , we can duplicate all those points.

We are not done, the sphere has \mathbb{R} -INFINITELY many points. So take $S^3 \setminus O_{p_1}$ and again take a point p_2 and its orbit O_{p_2} and duplicate that. Again with $S^3 \setminus (O_{p_1} \cup O_{p_2})$ and so on.

We can make this CHOICE because of the axiom of choice, giving \mathbb{R} -INFINITELY many orbits O_{p_i} which together cover the sphere, and each of which we can duplicate.

Given a point on a sphere p_1 , and letting $F(X, Y)$ be all the \mathbb{Q} -infinitely points attainable by rotations, called the **orbit** of p_1 and denoted O_{p_1} , we can duplicate all those points.

We are not done, the sphere has \mathbb{R} -INFINITELY many points. So take $S^3 \setminus O_{p_1}$ and again take a point p_2 and its orbit O_{p_2} and duplicate that. Again with $S^3 \setminus (O_{p_1} \cup O_{p_2})$ and so on.

We can make this CHOICE because of the axiom of choice, giving \mathbb{R} -INFINITELY many orbits O_{p_i} which together cover the sphere, and each of which we can duplicate. So

$$S^3 = S^3 \cup S^3 = \bigcup_{i=1}^{\infty} S^3$$

we have infinite spheres.

This is called the **Banach-Tarski paradox** and is one consequence of accepting the axiom of choice. It is also sometimes written as transforming a pea into the sun (i.e. a small ball into a very large one).

This is called the **Banach-Tarski paradox** and is one consequence of accepting the axiom of choice. It is also sometimes written as transforming a pea into the sun (i.e. a small ball into a very large one).

So... infinite diamonds?

This is called the **Banach-Tarski paradox** and is one consequence of accepting the axiom of choice. It is also sometimes written as transforming a pea into the sun (i.e. a small ball into a very large one).

So... infinite diamonds? When we split the sphere into its orbits, these are non-measurable sets, and so duplicating them turns your object with volume into two or more that have no notion of volume to measure.

This is called the **Banach-Tarski paradox** and is one consequence of accepting the axiom of choice. It is also sometimes written as transforming a pea into the sun (i.e. a small ball into a very large one).

So... infinite diamonds? When we split the sphere into its orbits, these are non-measurable sets, and so duplicating them turns your object with volume into two or more that have no notion of volume to measure.

Your one diamond has turned into infinite which cannot be moved, dropped or crafted with and vanish when you log out.

What happens if we reject the axiom of choice.

- 1 \mathbb{R} is a countable union of countable sets.

What happens if we reject the axiom of choice.

- ① \mathbb{R} is a countable union of countable sets.
- ② Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.

What happens if we reject the axiom of choice.

- 1 \mathbb{R} is a countable union of countable sets.
- 2 Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.
- 3 The axiom of determinacy arises – Fix a subset $A \subseteq \mathbb{N}^{\mathbb{N}}$, we play a game where I pick a number then you, then so on forever. I win if this infinite sequence is in A , otherwise you do. For every subset A this game is **determined**, that is, one of us have a winning strategy.

What happens if we reject the axiom of choice.

- ① \mathbb{R} is a countable union of countable sets.
- ② Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.
- ③ The axiom of determinacy arises – Fix a subset $A \subseteq \mathbb{N}^{\mathbb{N}}$, we play a game where I pick a number then you, then so on forever. I win if this infinite sequence is in A , otherwise you do. For every subset A this game is **determined**, that is, one of us have a winning strategy.
- ④ \mathbb{Q} might not be a divisible group, that is, given $n \in \mathbb{N}$ and $q \in \mathbb{Q}$, we don't know if there exists $p \in \mathbb{Q}$ such that $nq = p$.

What happens if we reject the axiom of choice.

- ① \mathbb{R} is a countable union of countable sets.
- ② Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.
- ③ The axiom of determinacy arises – Fix a subset $A \subseteq \mathbb{N}^{\mathbb{N}}$, we play a game where I pick a number then you, then so on forever. I win if this infinite sequence is in A , otherwise you do. For every subset A this game is **determined**, that is, one of us have a winning strategy.
- ④ \mathbb{Q} might not be a divisible group, that is, given $n \in \mathbb{N}$ and $q \in \mathbb{Q}$, we don't know if there exists $p \in \mathbb{Q}$ such that $nq = p$.
- ⑤ There exists a non-empty set with no group structure.

What happens if we reject the axiom of choice.

- ① \mathbb{R} is a countable union of countable sets.
- ② Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.
- ③ The axiom of determinacy arises – Fix a subset $A \subseteq \mathbb{N}^{\mathbb{N}}$, we play a game where I pick a number then you, then so on forever. I win if this infinite sequence is in A , otherwise you do. For every subset A this game is **determined**, that is, one of us have a winning strategy.
- ④ \mathbb{Q} might not be a divisible group, that is, given $n \in \mathbb{N}$ and $q \in \mathbb{Q}$, we don't know if there exists $p \in \mathbb{Q}$ such that $nq = p$.
- ⑤ There exists a non-empty set with no group structure.
- ⑥ \mathbb{R} could be the union of two disjoint sets with SMALLER cardinality than \mathbb{R} . Or equivalently, there is a surjective function $f : \mathbb{R} \rightarrow S$ where S has LARGER cardinality than \mathbb{R} .

What happens if we reject the axiom of choice.

- ④ \mathbb{R} is a countable union of countable sets.
- ② Every functional $f : \mathbb{R} \rightarrow \mathbb{Q}$ is continuous.
- ③ The axiom of determinacy arises – Fix a subset $A \subseteq \mathbb{N}^{\mathbb{N}}$, we play a game where I pick a number then you, then so on forever. I win if this infinite sequence is in A , otherwise you do. For every subset A this game is **determined**, that is, one of us have a winning strategy.
- ④ \mathbb{Q} might not be a divisible group, that is, given $n \in \mathbb{N}$ and $q \in \mathbb{Q}$, we don't know if there exists $p \in \mathbb{Q}$ such that $nq = p$.
- ⑤ There exists a non-empty set with no group structure.
- ⑥ \mathbb{R} could be the union of two disjoint sets with SMALLER cardinality than \mathbb{R} . Or equivalently, there is a surjective function $f : \mathbb{R} \rightarrow S$ where S has LARGER cardinality than \mathbb{R} .
- ⑦ All subsets of \mathbb{R} are Lebesgue measurable. As a consequence, it is possible to partition 2^{ω} into more than 2^{ω} many pairwise disjoint nonempty sets.

- ④ It allows you to calculate integrals which don't make sense in Riemann integration.

- ① It allows you to calculate integrals which don't make sense in Riemann integration.
- ② It formalises volume, and specifically formalises what operations you can do with integrals, i.e. swap integration and summation, bring limits inside an integral, etc. and when they are legal.

- ① It allows you to calculate integrals which don't make sense in Riemann integration.
- ② It formalises volume, and specifically formalises what operations you can do with integrals, i.e. swap integration and summation, bring limits inside an integral, etc. and when they are legal.
- ③ Fourier analysis – fourier transforms are defined through measure theory, and they are incredibly important for signal processing, image storage, etc. (also lets you calculate some impossible integrals like $\int \left(\frac{\sin cx}{x}\right)^2$ with ease).

- ① It allows you to calculate integrals which don't make sense in Riemann integration.
- ② It formalises volume, and specifically formalises what operations you can do with integrals, i.e. swap integration and summation, bring limits inside an integral, etc. and when they are legal.
- ③ Fourier analysis – fourier transforms are defined through measure theory, and they are incredibly important for signal processing, image storage, etc. (also lets you calculate some impossible integrals like $\int \left(\frac{\sin cx}{x}\right)^2$ with ease).
- ④ Probability theory – measure theory is the foundation of probability theory, statistical analysis, etc. and is incredibly applicable, assigning probabilities to entire events (spaces) rather than just outcomes (points).

- ④ It allows you to calculate integrals which don't make sense in Riemann integration.
- ② It formalises volume, and specifically formalises what operations you can do with integrals, i.e. swap integration and summation, bring limits inside an integral, etc. and when they are legal.
- ③ Fourier analysis – fourier transforms are defined through measure theory, and they are incredibly important for signal processing, image storage, etc. (also lets you calculate some impossible integrals like $\int \left(\frac{\sin cx}{x}\right)^2$ with ease).
- ④ Probability theory – measure theory is the foundation of probability theory, statistical analysis, etc. and is incredibly applicable, assigning probabilities to entire events (spaces) rather than just outcomes (points).

"I have to pay a certain sum, which I have collected in my pocket. I take the bills and coins out of my pocket and give them to the creditor in the order I find them until I have reached the total sum. This is the Riemann integral. But I can proceed differently. After I have taken all the money out of my pocket I order the bills and coins according to identical values and then I pay the several heaps one after the other to the creditor. This is my integral."

-Henri Lebesgue