

The Lebesgue Integral

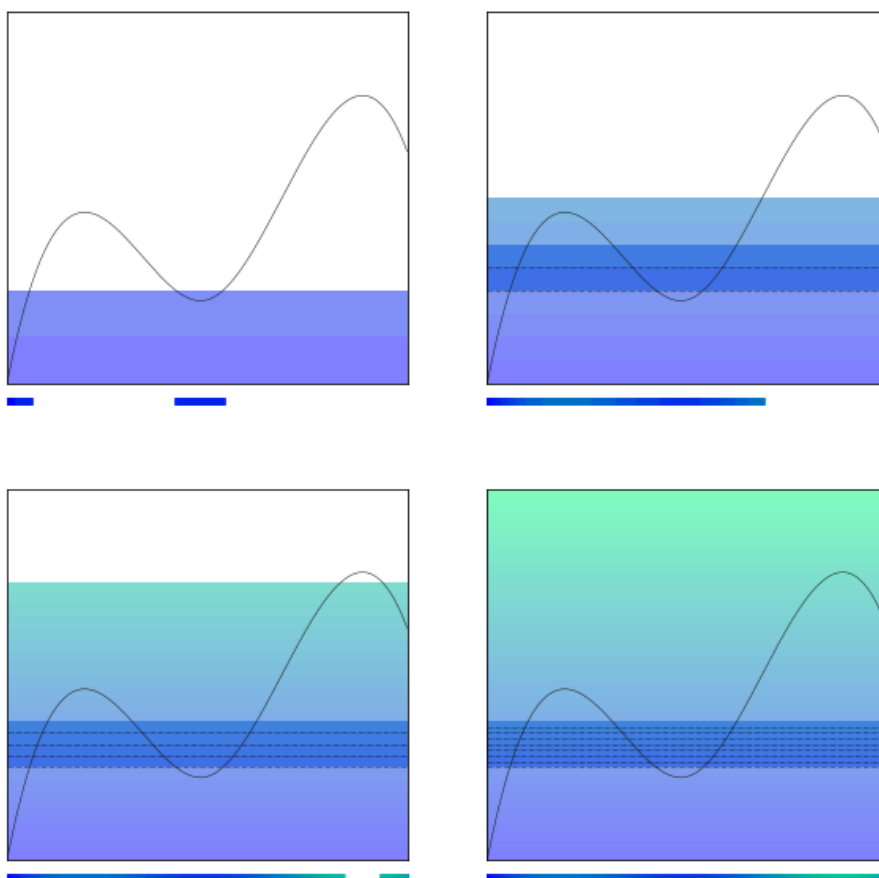
*From σ -algebras to simple functions;
building up to defining the Lebesgue Integral*

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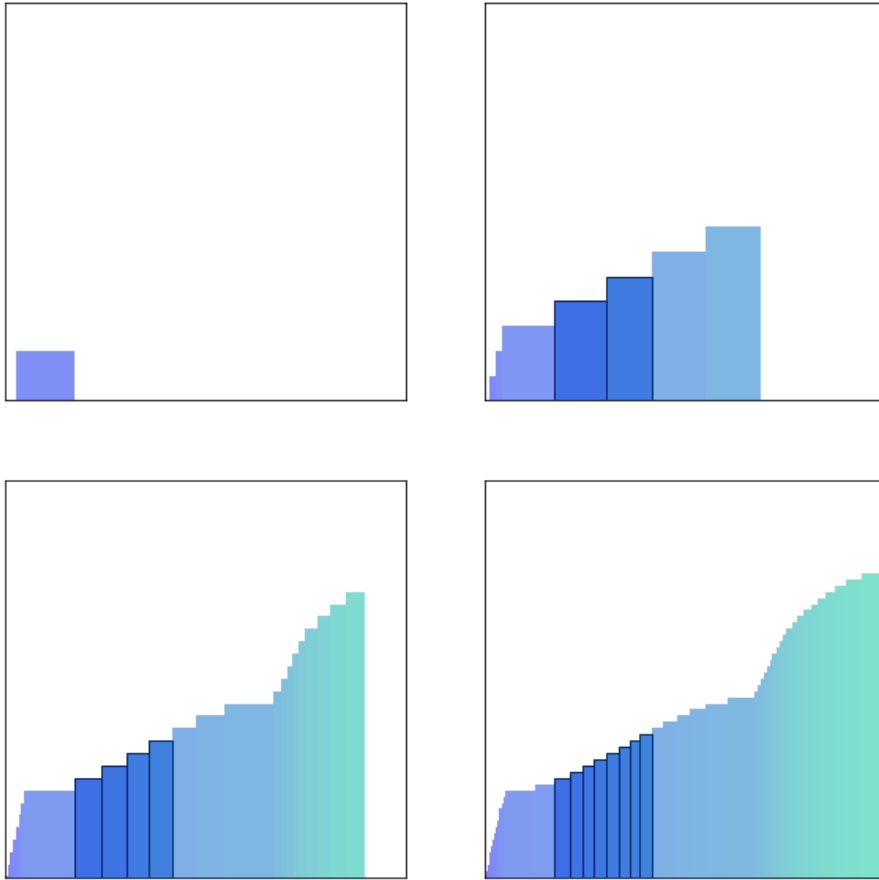
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Abstract

In this paper we work our way up to defining the *Lebesgue Integral* by introducing relevant results from Set Theory and Measure Theory. We make comparisons between the Lebesgue Integral and the Riemann Integral, noting the relative strengths and weaknesses of each.

Over the course of the paper, we will touch on other uses of Measure Theory, including its use in Axiomatic Set Theory in the definition of a random variable. Finally, we will look very briefly at \mathcal{L}^p spaces; we'll simply state what they are and make vague but interesting statements about what it means for the \mathcal{L}^p s to be normed vector spaces, and that \mathcal{L}^2 in particular is an inner product space.



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1 Introduction

1.1 The Definition

The aim of this paper is to eventually define the Lebesgue Integral - so lets try to do that...

Definition 1.1 (*Lebesgue Integration*). Given

- a Measure Space; (X, \mathcal{A}, μ) ,
- an $\mathcal{A}/\bar{\mathcal{B}}$ Measurable Function $u : X \rightarrow \bar{\mathbb{R}}$,
- the two positive functions u^+ and u^- s.t. $u = u^+ - u^-$,
- the two sets S^+ and S^- of *all* Simple Functions ($S^\pm \subset \mathcal{E}_\mu^\pm$) on (X, \mathcal{A}, μ) s.t. $s \in S^\pm \Rightarrow s \leq u^\pm$,

we define the μ -integral of u - which we write as $\int u d(\mu)$ - in terms of the integrals of the positive functions u^+ and u^- . The integral of a general *positive* function (so including both u^- and u^+ but not necessarily u itself) is defined as

$$\int u^+ d(\mu) := \sup\{I_\mu(s) : s \in \mathcal{E}^+ \text{ and } s \leq u\}, \quad (1.1')$$

and going back to our more general u ,

$$\int u d(\mu) := \int u^+ d(\mu) - \int u^- d(\mu). \quad (1.1)$$

If the domain of our function is \mathbb{R}^n , with the 'standard' n -dimensional Borel σ -algebra and Lebesgue Measure on it - i.e. $(X, \mathcal{A}, \mu) = (\mathbb{R}^n, \mathcal{B}, \lambda^n)$ - then this becomes the λ^n -integral (read as Lebesgue integral instead of lambda integral - or we just call it 'the integral') and we write

$$\int u d(\lambda^n) = \int u(x) d(\lambda^n) := \int u(x) d(x) \quad (1.1'')$$

That's quite a long definition, one which raises more questions than it answers. The first (and biggest) issue here is that, even assuming someone has taken a course in Analysis, there are many undefined terms;

- What are *Measures* and σ -algebras? And what is a *Measure Space*?
- What is the *Borel σ -algebra*
- What is a *Measurable Function*? What is a *Simple Function*?
- What is I_μ and why can it seemingly only be used on positive *Simple Functions*?

That last bullet point touches on the second key issue with this definition; why. Why any of this. What about this definition of what we call the integral makes it any better than the *Riemann Integral*? Do they even describe similar things? This is not at all immediately obvious, since the Riemann integral is defined on functions $f : Y \rightarrow \mathbb{R}$ where Y is some compact¹ subset of \mathbb{R} and this integral is defined on...well, any set at all apparently.

Even if we can somehow convince ourselves they are compatible, it still seems like a convoluted definition - what about Simple Functions is so special that the integrals of all other functions are defined in terms of them (or to be more precise, why is the integral of a general function defined in terms of positive functions, and then the integrals of positive functions defined in terms of positive simple ones)?

Interestingly (to me, at least) the Riemann integral is defined in a similarish way - we find the upper Riemann integral of a function by finding all the *Step Functions* which bound the function from above, define/find the integrals of these using their 'steppyness', then take the infimum - we do the same thing from below, and then if these limits coincided then we call that the Riemann integral. In order to understand the motivations behind Lebesgue Integration better, let's take a slightly closer look at the similarities and differences between these two.

¹Define a compact set

1.2 The Motivation

Our goal when we integrate a function is to find the amount of ‘space’ between the graph and x-axis (or the Abscissa if you’re fancy - but I’ll just say x-axis). It’s pretty difficult to say how much space an arbitrary curve takes up, but we can work out the area of rectangles very easily - by calculating the *base* \times *height*. Riemann integration takes advantage of this, and defines the integral of a function $f : \mathbb{R} \rightarrow \mathbb{R}$ by first bounding it from above with rectangular functions and finding the smallest of these areas (which would be an upper bound for the area of the function), then we bound the function from below and find a lower bound, then we hope that these two bounds match up.

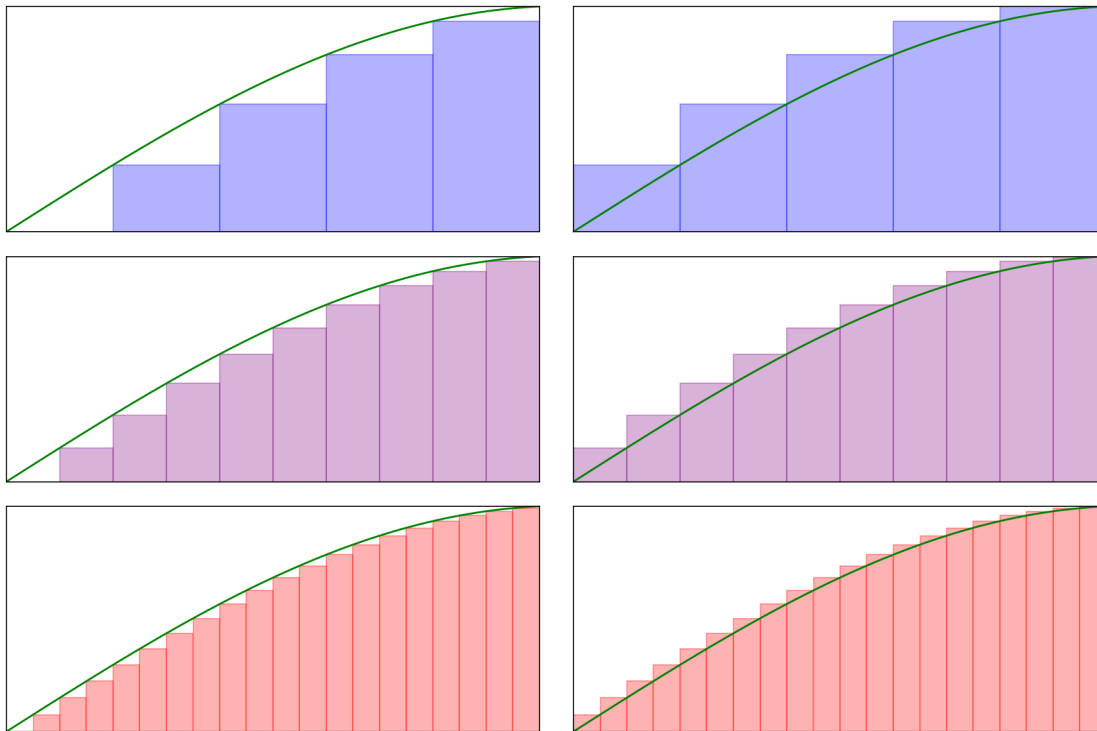


Figure 1.1: Bounding from Below

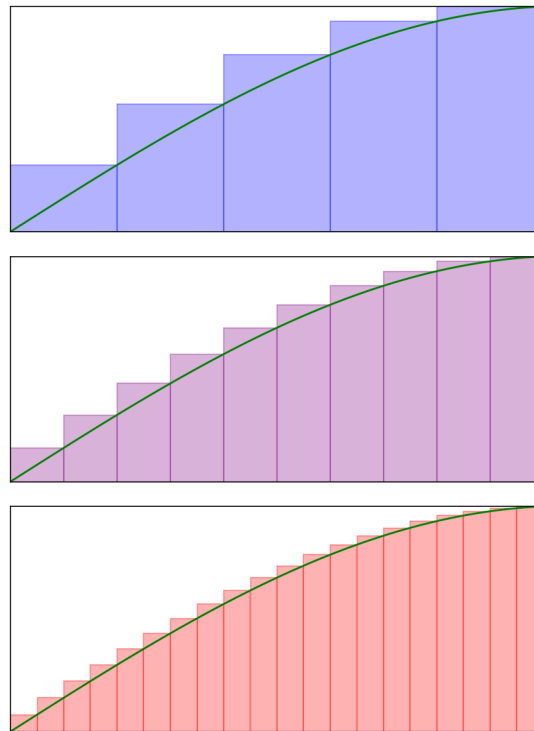


Figure 1.2: Bounding from Above

If the domain of our function (the ‘x-axis’), is \mathbb{R}^2 instead of just \mathbb{R} , we’d actually calculating a volume by finding the ‘space’ between the graph and the axis. Basic Riemann integration doesn’t apply to these functions - still, you can think of the ‘area of a rectangle’ (which in $\mathbb{R}^2 \rightarrow \mathbb{R}$ would actually be the volume of a cuboid) as being calculated in much the same way; the size of the base (which is now an area, instead of a length) \times the height. With this in mind, let’s clear up some of the terms we are going to use:

Lebesgue integration is the method of integration defined above. Just like Riemann Integration, it is used to find the space between the graph of a function and the domain. However, unlike Riemann, the domain can be any set at all. Thinking back to rectangles and cuboids and *base* \times *height*, if we wanted to make sense of what it means for there to be space between the graph and the x-axis, we should be able to make sense of the ‘size’ of parts of the domain, so that we can figure out how big our base is and multiply that by the height...

The Lebesgue Measure seems then like it’d be a way to assign sizes to, or ‘measure’ sets in the domain; but it is not! It’s a term used specifically when we give sizes to the subsets of \mathbb{R}^n , and those sizes (or ‘measures’) coincided with our usual idea of the size of a set in \mathbb{R}^n - i.e. it is used when we are considering functions $\mathbb{R}^n \supset Y \rightarrow \mathbb{R}$, and in \mathbb{R} the measure (length) of the interval $[1, 0]$ is 1, in \mathbb{R}^2 the measure (area) of the rectangle $[1, 0] \times [1, 0]$ is 1, in \mathbb{R}^3 the measure (volume) of the cube $[1, 0] \times [1, 0] \times [1, 0]$ is 1... etc.

The Lebesgue Integral is what we get when we do Lebesgue Integration on a set with the Lebesgue Measure on it. i.e. it’s the integral of normal functions $\mathbb{R}^n \supset Y \rightarrow \mathbb{R}$. This is (basically) the same domain as the Riemann integral and so we’d want to check that the

Lebesgue Integral and the Riemann integral match up - and then see if the Lebesgue integral is better in some way.

To see the motivation behind the Lebesgue integral over Riemann, let's look at the canonical example of a function for which the Riemann integral fails; $f : \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = \mathbb{1}_{\mathbb{Q}}(x)$. This is also an example of a *Simple Function* since it is just the indicator function of a measurable set, but let's not get ahead of ourselves...

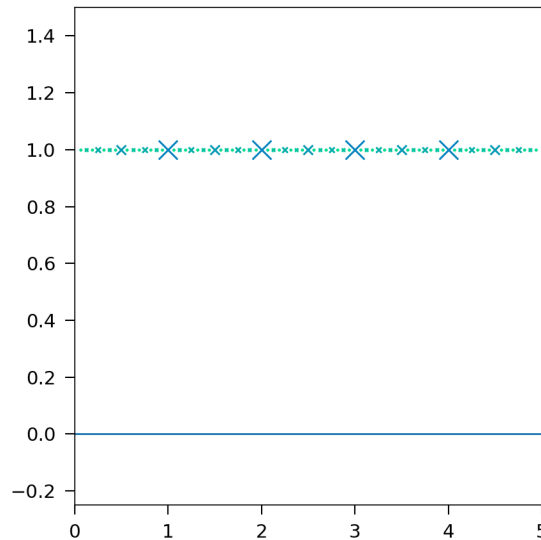


Figure 1.3: An illustration of the above indicator function, showing a few rationals that are multiples of negative powers of 2.

First, let's define the Riemann integral. The definition of the Riemann integral involves a few steps, and so it's going to take a little patience. The first step is defining a step function (no pun intended).

A function is called a step function if and only if there exists some finite sequence of points (which we can index by n and call x_n) such that the function is constant between any two adjacent points. So given the function with the graph;

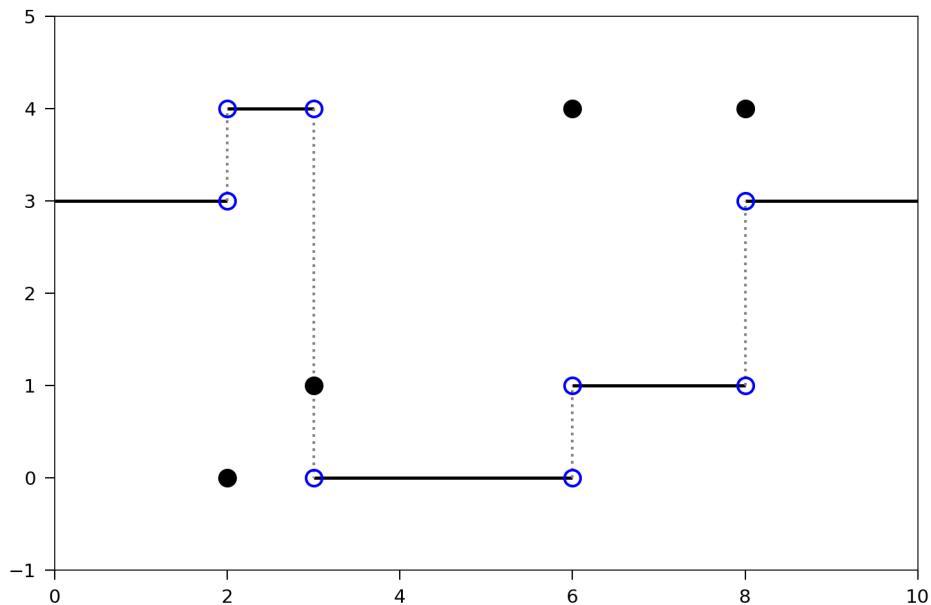


Figure 1.4: A Step Function

the points $\{0, 2, 3, 6, 8, 10\}$ are the finite sequence which make this a step function. Note two important facts;

- We could have picked the points $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$ to be our finite sequence, as the above function also happens to be constant between any two adjacent integers.
- It doesn't really matter what the function is *at* the points x_n , since we only care whether the function is constant *between* the points. In our graph, 2, 3, 6, and 8 are discontinuities, but that doesn't matter since they're also in our sequence of points.

The formal definition is as follows;

Definition 1.2. (*Step Function*) , $f : [a, b] \rightarrow \mathbb{R}$ is a step function if and only if there exists $n \in \mathbb{N}$ and $a = x_0$