

# MEASURE THEORY AND INTEGRATION

MATH 320, YALE UNIVERSITY, FALL 2022

These are lecture notes for MATH 320, “Measure Theory and Integration” taught by Charlie Smart at Yale University during the fall of 2022. These notes are not official, and have not been proofread by the instructor for the course. These notes live in my lecture notes repository at

<https://github.com/Eph97/Eph97/Math320>.

If you find any errors, please open a bug report describing the error, and label it with the course identifier, or open a pull request so I can correct it.

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## SYLLABUS

### Syllabus

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<b>Instructor</b>	Prof. Charlie Smart, <a href="mailto:charlie.smart@yale.edu">charlie.smart@yale.edu</a>
<b>Lecture</b>	MW 11:35 AM–12:50 PM, Hum 207
<b>Recitation</b>	TBA
<b>Textbook</b>	<b>Real &amp; Complex Analysis</b>
<b>Midterms</b>	TBD
<b>Final</b>	TBD

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## 1 2022-08-31

Following the universal rule for first class, we covered the syllabus and logistics. We then dove into review on the Riemann integral to motivate measure theory. Prof. Smart seemed much more comfortable talking about math than logistics.

### 1.1 Course Plan

- Review Riemann Int
- Abstract Measure Theory (Majority of class)
- Applications in Probability
- Apps in Dynamics
- Some brief apps in geometry

#### Problem 1.1. The Riemann Integral

Works for most functions of interest but notably

1. Is not closed under important limits
2. It is hard to eneralize to new geometries.

**Definition** (Riemann Integral). We can define the riemann integral as  $\int_{\mathbf{Q}} f$  of a bounded  $f : \mathbf{Q} \rightarrow \mathbf{R}$  defined in closed rectangles  $\mathbf{Q} = [a_1, b_1] \times [a_2, b_2] \dots [a_d, b_d] \subseteq \mathbf{R}$ . We use Darboux sums

*Riemann Integral*

**Definition** (partition). A partition of  $\mathbf{Q}$  is a finite set of *closed* rectanlges whose interiors are disjoint and whose union is  $\mathbf{Q}$ .

*partition*

The upper and lower Darboux sums are  $U(p, f) = \sum_{R \in P} \sup f \cdot |R|$  and  $L(p, f) = \sum_{R \in P} \inf f \cdot |R|$

**Lemma 1.1.** For any 2 partitions  $p_1$  and  $p_2$  of  $\mathbf{Q}$ ,  $L(p_1, f) \leq U(p_2, f)$

*Solution.* We have

$$\begin{aligned}
L(p_1, f) &= \sum_R \inf f \cdot |R| = \sum_{R_1 \in P_1} \inf f \sum_{R_2 \in P_2} |R_1 \cap R_2| \\
&= \sum_{\substack{R_1 \in P_1 \\ R_2 \in P_2 \\ |R_1 \cap R_2| > 0}} \inf_{R_1} f \cdot |R_1 \cap R_2| \leq \sum_{\substack{R_1 \in P_1 \\ R_2 \in P_2 \\ |R_1 \cap R_2| > 0}} \inf_{R_1 \cap R_2} f \cdot |R_1 \cap R_2| \\
&\leq \sum_{\substack{R_1 \in P_1 \\ R_2 \in P_2 \\ |R_1 \cap R_2| > 0}} \sup_{R_1 \cap R_2} f \cdot |R_1 \cap R_2| \leq \sum_{\substack{R_1 \in P_1 \\ R_2 \in P_2 \\ |R_1 \cap R_2| > 0}} \sup_{R_2} f \cdot |R_1 \cap R_2| \\
&= \sum_{R_2 \in P_2} \sup_{R_2} f \sum_{\substack{R_1 \in P_1 \\ |R_1 \cap R_2| > 0}} |R_1 \cap R_2| = \sum_{R_2 \in P_2} \sup_{R_2} f \cdot |R_2| = U(p_2, f)
\end{aligned}$$

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Note we say a bounded  $f : \mathbf{Q} \rightarrow \mathbf{R}$  is Riemann integrable when  $\sup_p L(p, f) = \inf_p U(p, f)$  in which case we let  $\int_{\mathbf{Q}} f$  denote the common value.

**Theorem 1.2.** *If  $f : \mathbf{Q} \rightarrow \mathbf{R}$  is continuous, then  $f$  is Riemann integrable.*

*Solution.*  $\mathbf{Q}$  is compact, so  $f$  is uniformly cont. Thus, given a  $\varepsilon > 0$

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