

$= 1$ if $0 \in A$, and $\mu(A) = 0$ otherwise.

If the delta function is conceptualized as modeling an idealized point mass at 0, then $\mu(A)$ represents the mass contained in the set A . One may then define the integral against μ as the integral of a function against this mass distribution. Formally, the Lebesgue integral provides the necessary analytic device. The Lebesgue integral with respect to the measure μ satisfies

$\int f d\mu = f(0)$

for all continuous compactly supported functions f . The measure μ is not absolutely continuous with respect to the Lebesgue measure λ ; in fact, it is a singular measure. Consequently, the delta measure has no Radon-Nikodym derivative; no true function for which the property

$\int f d\mu = \int f g d\lambda$

holds. As a result, the latter notation is a convenient abuse of notation, and not a standard (Riemann or Lebesgue) integral.

As a probability measure on \mathbb{R} , the delta measure is characterized by its cumulative distribution function, which is the unit step function

$H(x) = \begin{cases} 0 & x < 0 \\ 1 & x \geq 0 \end{cases}$

This means that $H(x)$ is the integral of the cumulative indicator function $1_{[0, \infty)}(x)$ with respect to the measure μ ; to wit,

$H(x) = \int_{-\infty}^x 1 d\mu$

Thus in particular the integral of the delta function against a continuous function can be properly understood as a Stieltjes integral:

$\int f d\mu = f(0)$

All higher moments of μ are zero. In particular, characteristic function and moment generating function are both equal to one.

$\mu = \delta_0$ As a distribution $\mu = \delta_0$

In the theory of distributions a generalized function is thought of not as a function itself, but only in relation to how it affects other functions when it is "integrated" against them. In keeping with this philosophy, to define the delta function properly, it is enough to say what the "integral" of the delta function against a sufficiently "good" test function is. If the delta function is already understood as a measure, then the Lebesgue integral of a test function against that measure supplies the necessary integral.

A typical space of test functions consists of all smooth functions on \mathbb{R} with compact support. As a distribution, the Dirac delta is a linear functional on the space of test functions and is defined by

for every test function ϕ . For μ to be properly a distribution, it must be continuous in a suitable topology on the space of test functions. In general, for a linear functional S on the space of test functions to define a distribution, it is necessary and sufficient that, for every positive integer N there is an integer M_N and a constant C_N such that for every test function ϕ , one has the inequality

$|S(\phi)| \leq C_N \sum_{j=0}^{M_N} \sup_{x \in \mathbb{R}} |\phi^{(j)}(x)|$