



Iterated Integrals

1 Why

We integrate over a product space by integrating one coordinate at a time. TODO: WHY?

2 Result

Proposition 1. *Let (X, \mathcal{A}, μ) and (Y, \mathcal{B}, ν) be σ -finite measurable spaces. Let $f : X \times Y \rightarrow [-\infty, \infty]$ be $\mathcal{A} \times \mathcal{B}$ -measurable and $\mu \times \nu$ -integrable. Then*

1. *For μ -almost every x in X the section f_x is ν -integrable and for ν -almost every y in Y the section f^y is μ -integrable,*
2. *the functions I_f and J_f defined by*

$$I_f(x) = \begin{cases} \int_Y f_x d\nu & \text{if } f_x \text{ is } \nu\text{-integrable,} \\ 0 & \text{otherwise} \end{cases}$$

and

$$J_f(y) = \begin{cases} \int_X f^y d\mu & \text{if } f^y \text{ is } \mu\text{-integrable,} \\ 0 & \text{otherwise} \end{cases}$$

belong to $\mathcal{L}(X, \mathcal{A}, \mu, R)$ and $\mathcal{L}(Y, \mathcal{B}, \nu, R)$ respectively, and

3. *the relation*

$$\int_{X \times Y} f d(\mu \times \nu) = \int_X I_f d\mu = \int_Y J_f d\nu$$

holds.

The above is called *Fubini's Theorem*