

Real Integral Monotone Convergence

1 Why

An integral is a limit. When can we exchange this limit with another? We give a first result in the search for sufficient conditions to do so.

2 Result

When context is clear, we refer to the following proposition as the *monotone* convergence theorem.

Proposition 1. The integral of the almost everywhere limit of an almost-everywhere nondecreasing sequence of measurable, nonnegative, extended-real-valued functions is the limit of the sequence of integrals of the functions.

Proof. Let (X, \mathcal{A}, μ) be a measure space, and let $f_n : \to [-\infty, \infty]$ a \mathcal{A} -measurable function for every natural number n and let $f : X \to [-\infty, \infty]$ a \mathcal{A} -measurable function. We want to show that if

$$f_n(x) \le f_{n+1}(x)$$
 and $f(x) = \lim_n f_n(x)$

hold for all natural n and almost every x in X, then

$$\int f d\mu = \lim_{n} \int f_n d\mu.$$