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Chapter 3

Integration

3.6Example

integration with
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Analysis measure
is summation
Suppose μ is
counting measure
on \mathbb{Z}^+ and

b_1, b_2, \dots is a
sequence of
nonnegative
numbers. Think
of b as the
function
from \mathbb{Z}^+ to $[0, \infty)$
defined by $b(k) =$
 b_k . Then.

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brief review of
Riemann
integration and
its
deficiencies,
the text begins

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by immersing
students in the
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concepts of
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integration.

Lebesgue measure
and abstract
measures are
developed
together, with
each providing
key insight into
the main ideas
of the other

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links into

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In mathematics,
the integral of
a non-negative
function of a
single variable
can be regarded,

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in the simplest case, as the area between the graph of that function and the x-axis. The Lebesgue integral extends the integral to a larger class of functions. It also extends the domains on which these functions

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can be defined.

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Long before the
20th century,
mathematicians
already

understood that
for non-negative
functions with a
smooth enough
graph—such as
continuous
functions on
closed bounded

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Lebesgue
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Lebesgue theory has a deep connection with Cantor's theory of sets, for instance one of first Lebesgue's contributions after his thesis was about

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Fourier series,
which is one of
motivations of
Cantor in
developing
theory of sets.

It seems
interesting to
know about any
(possible)
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