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**MA2224** Lebesgue integral. Exercises. Last updated: 8 April 2011. Homework exercise sheets. Homework exercise sheet 1 (due 3:50pm, Wednesday 2nd February) - solutions/ Homework exercise sheet 2 (due 3:50pm, Wednesday 16th February) - solutions/ Homework exercise sheet 3 (due 3:50pm, Wednesday 9th March) - solutions/ Homework exercise sheet 4 (due 3:50pm, Wednesday 23rd March) - solutions

*Exercises - MA2224 Lebesgue integral*  
5. Prove that the following Lebesgue integrals exist:  $\int_0^1 x \log x^2 dx$ ,  $\int_0^1 \log x \log(1+x)^2 dx$ ,  $\int_0^1 x \log x dx$ . Solution: The function  $x \log x^2$  is continuous, hence measurable, and bounded between 0 and  $e^2$  on  $(0,1)$ . Thus it is Lebesgue integrable on  $[0,1]$  by Corollary 2 of Theorem 10.35 in the text.

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

*Lebesgue integration - Wikipedia*  
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