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Bradley Beckerleg & Riaan Fourie

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Another Method Of Integration: Lebesgue Integral

Riemann Integral. For These Reasons, We Should Find Another Type Of Integral, Which Not Only Corresponds To The Riemann Integral, But Also Covers The Non-Riemann Integrable Functions. The Riemann Integral Is Based On The Fact That By Partitioning The Domain Of An Assigned Function, We Approximate

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It Is Possible To Omit This Chapter Altogether And Start With Chapter 1. However, Our Development Of The Lebesgue Integral Follows Very Closely The Approach Used By Darboux. Therefore, We Present This Optional Chapter For Those Who Would Like A Brief Review Of This Approach To The Riemann Integral. This Chapter Is Not A Complete

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Example 4. A Piecewise Continuous Function Has A Finite Set Of Discontinuity Points. Since Finite Sets Are Always Zero Sets, Riemann-Lebesgue Again Implies That A Piecewise Continuous Function On $[a;b]$ Is Integrable. Example 5. Consider The Function

Chapter 3 Lebesgue And Hausdor Measures

$R(f;P) = \sum_{j=1}^n (x_j - x_{j-1}) \inf_{x \in [x_{j-1}, x_j]} f(x)$: As In The One Dimensional Case, f Is Called Riemann Integrable If There Exists L Such That For Every $\epsilon > 0$, There Is Some δ Such That $R(f; P_\delta) - L < \epsilon$