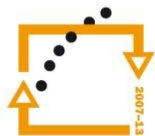




**Streamlining the Applied Mathematics Studies
at Faculty of Science of Palacký University in Olomouc
CZ.1.07/2.2.00/15.0243**



MINISTERSTVO ŠKOLSTVÍ,
MLÁDEŽE A TĚLOVÝCHOVY



**OP Vzdělávání
pro konkurenceschopnost**

INVESTICE
DO ROZVOJE
VZDĚLÁVÁNÍ

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Department of Mathematical analysis
and Applications of Mathematics
Faculty of Science
Palacký University Olomouc

On the Kluvánek construction of the Lebesgue integral

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\mathcal{C} - functions continuous on $[a, b]$

\mathcal{R} - Riemann integrable functions

\mathcal{L} - Lebesgue integrable functions

$$\mathcal{C} \subset \mathcal{R} \subset \mathcal{L}$$

$$d(f, g) = \int_a^b |f(x) - g(x)| dx$$

(\mathcal{L}, d) is a complete pseudometric space

Problem: How to define the Lebesgue integral without the measure theory

\mathcal{A} - the family of all subintervals of $[a, b]$

$$\mu([c, d]) = d - c$$

Klůvánek construction

$$\exists \alpha_i \in \mathbb{R}, \exists A_i \in \mathcal{A}, \sum_{i=1}^{\infty} |\alpha_i| \mu(A_i) < \infty$$

$$\sum |\alpha_i| \chi_{A_i}(x) < \infty \implies f(x) = \sum \alpha_i \chi_{A_i}(x)$$

$$\int_a^b f(x) dx = \sum_{i=1}^{\infty} \alpha_i \mu(A_i)$$

Problem

$$\text{If } f = \sum_{i=1}^n \alpha_i \chi_{A_i} = \sum_{j=1}^m \beta_j \chi_{B_j}$$

then it is necessary to prove

$$\sum_{i=1}^n \alpha_i \mu(A_i) = \sum_{j=1}^m \beta_j \mu(B_j).$$

Kluvánek, I.: Archimedes was right. Elemente der Mathematik 42 (1987), No 3, 51 - 82, No 4, 83-114.

Kluvánek, I.: Integral Calculus (in Slovak). Ružomberok UK 2011.

The Kluvánek proof depends on some properties of the real line.

A modification of the Kluvánek definition:

first for non - negative functions only

A nonnegative function f is integrable ($f \in \mathcal{P}^+$), if

$$\exists \alpha_i \geq 0, \exists A_i \in \mathcal{A}, \sum_{i=1}^{\infty} \alpha_i \mu(A_i) < \infty$$

$$\sum \alpha_i \chi_{A_i}(x) < \infty \implies f(x) = \sum \alpha_i \chi_{A_i}(x)$$

Theorem 1. $f : [a, b] \rightarrow [-\infty, \infty]$ is integrable in the Kluvánek sense if and only if there exist $g, h \in \mathcal{P}^+$, such that

$$g(x) < \infty, h(x) < \infty \implies f(x) = g(x) - h(x).$$

Theorem 2. Let $f \in \mathcal{P}^+$

$$f = \sum_i \alpha_i \chi_{A_i} = \sum_j \beta_j \chi_{B_j}.$$

Then

$$\sum_i \alpha_i \mu(A_i) = \sum_j \beta_j \mu(B_j).$$

Definition 1. If

$$f = \sum_i \alpha_i \chi_{A_i}$$

then

$$\int_a^b f(x) dx = \sum_i \alpha_i \mu(A_i).$$

Definition 2. If there exists $g, h \in \mathcal{P}^+$, such that

$$g(x) < \infty, h(x) < \infty \implies f(x) = g(x) - h(x)$$

then

$$\int_a^b f(x) dx = \int_a^b g(x) dx - \int_a^b h(x) dx.$$

General formulation

X - non-empty set

\mathcal{A} - ring of subsets of X

$\mathcal{A} \neq \emptyset$

$A, B \in \mathcal{A} \implies A \cup B \in \mathcal{A}, A \setminus B \in \mathcal{A}$

(X, \mathcal{A})

$\mu : \mathcal{A} \rightarrow [0, \infty), \sigma$ -additive

$A \in \mathcal{A}, A = \bigcup_{i=1}^{\infty} A_i, A_i \in \mathcal{A} (i = 1, 2, \dots), A_i \cap A_j = \emptyset (i \neq j)$

$\implies \mu(A) = \sum_{i=1}^{\infty} \mu(A_i)$

Definition 3. A nonnegative function $f : X \rightarrow [0, \infty]$ is integrable ($f \in \mathcal{P}^+$), if

$$\exists \alpha_i \geq 0, \exists A_i \in \mathcal{A}, \sum_{i=1}^{\infty} \alpha_i \mu(A_i) < \infty$$

$$\sum \alpha_i \chi_{A_i}(x) < \infty \implies f(x) = \sum \alpha_i \chi_{A_i}(x).$$

Theorem 3. Let $f \in \mathcal{P}^+$

$$f = \sum_i \alpha_i \chi_{A_i} = \sum_j \beta_j \chi_{B_j}.$$

Then

$$\sum_i \alpha_i \mu(A_i) = \sum_j \beta_j \mu(B_j).$$

Definition 4. If

$$f = \sum_i \alpha_i \chi_{A_i}$$

then

$$\int_X f d\mu = \sum_i \alpha_i \mu(A_i).$$

Definition 5.

A function $f : X \rightarrow [-\infty, \infty]$ is integrable if there exist $g, h \in \mathcal{P}^+$, such that

$$g(x) < \infty, h(x) < \infty \implies f(x) = g(x) - h(x).$$

$$\int_X f d\mu = \int_X g d\mu - \int_X h d\mu$$

Theorem 4. Let $(f_n)_n$ be a nondecreasing sequence of integrable functions, $\lim_{n \rightarrow \infty} \int_X f_n d\mu < \infty$. Then $\lim_{n \rightarrow \infty} f_n$ is integrable, and

$$\int_X \lim_{n \rightarrow \infty} f_n d\mu = \lim_{n \rightarrow \infty} \int_X f_n d\mu.$$