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Exercises - MA2224 Lebesgue integral

5. Prove that the following Lebesgue integrals exist: $\int_0^1 (x \log x)^2 dx$, $\int_0^1 \log x \log(1-x)^2 dx$, $\int_0^1 (1-x) \log x dx$. 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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[1.2.14] The same method works for all four parts. 1. Since $B = \{f \in L^1(\mathbb{R}^n) : \int f \geq 2Rg\}$, it follows from Theorem 1.2.11 that X is measurable with respect to the right hand side (RHS), which hence also contains the left hand side (LHS).

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