

Contents

Chapter 1	The Riemann Integral	1
1	Definition of the Riemann Integral	1
2	Properties of the Riemann Integral	6
3	Examples	7
4	Drawbacks of the Riemann Integral	8
. 5	Exercises	9
Chapter 2	Measurable Sets	13
6	Introduction	13
7	Outer Measure	17
8	Measurable Sets	21
9	Exercises	26
Chapter 3	Properties of Measurable Sets	29
10	Countable Additivity	29
11	Summary	32
*12	Borel Sets and the Cantor Set	33
*13	Necessary and Sufficient Conditions for a Set to be	
	Measurable	36
14	Lebesgue Measure for Bounded Sets	38
*15	Lebesgue Measure for Unbounded Sets	40
16	Exercises	41

iv CONTENTS

Chapter 4	Measurable Functions	47
17	Definition of Measurable Functions	47
	Preservation of Measurability for Functions	50
	Simple Functions	53
20	Exercises	55
Chapter 5	The Lebesgue Integral	59
21	The Lebesgue Integral for Bounded Measurable Functions	59
22	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	60
23	Integrability of Bounded Measurable Functions	62
	Elementary Properties of the Integral for Bounded Functions	65
25	The Lebesgue Integral for Unbounded Functions	68
26	Exercises	73
Chapter 6	Convergence and The Lebesgue Integral	77
. 27	Examples	77
28	Convergence Theorems	78
*29	A Necessary and Sufficient Condition for Riemann Integrability	
*30	Egoroff's and Lusin's Theorems and an Alternative Proof	
	of the Lebesgue Dominated Convergence Theorem	85
31	Exercises	88
Chapter 7	Function Spaces and £2	93
32	Linear Spaces	93
33	The Space \mathcal{L}^2	101
34	Exercises	108
Chapter 8	The \mathcal{L}^2 Theory of Fourier Series	
35	Definition and Examples	113
	Elementary Properties	118
37	£ ² Convergence of Fourier Series	120
38	Exercises	127

Chapter 9	Pointwise Convergence of Fourier Series	133
39	An Application: Vibrating Strings	133
40	Some Bad Examples and Good Theorems	137
41	More Convergence Theorems	140
42	Exercises	144
Appendix		147
	Logic and Sets	147
	Open and Closed Sets	148
	Bounded Sets of Real Numbers	148
	Countable and Uncountable Sets	
	(and discussion of the Axiom of Choice)	149
	Real Functions	151
	Real Sequences	153
	Sequences of Functions	153
Bibliography		155
Index		157

