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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: $\int_0^1 (x \log x)^2 dx$, $\int_0^1 \log x \log(1-x)^2 dx$, $\int_0^1 \sqrt{1-x} \log x dx$. 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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