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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: $\int_0^1 (x \log x)^2 dx$, $\int_0^1 \log x \log(1-x)^2 dx$, $\int_0^1 \frac{1}{1-x} \log x dx$. 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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Exercise [1.2.14] The same method works for all four parts. 1.

Since $B = \{f(x) \in \mathbb{R} : x \in \mathbb{R}\}$, 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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