Contents

	Preface		*page* xxiii
	User's Guide		xxv
	List of Topics and Phenomena		xxviii
1	**A Panorama of Lebesgue Integration**		1
	1.1	Modern Integration. 'Also zuerst: Was hat man unter $\int_a^b f(x)\,dx$ zu verstehen?'	1
	1.2	The Idea Behind Lebesgue Integration	4
	1.3	Lebesgue Essentials – Measures and σ-Algebras	6
	1.4	Lebesgue Essentials – Integrals and Measurable Functions	10
	1.5	Spaces of Integrable Functions	13
	1.6	Convergence Theorems	17
	1.7	Product Measure, Fubini and Tonelli	21
	1.8	Transformation Theorems	24
	1.9	Extension of Set Functions and Measures	27
	1.10	Signed Measures and Radon–Nikodým	29
	1.11	A Historical Aperçu From the Beginnings Until 1854	31
	1.12	Appendix: H. Lebesgue's Seminal Paper	33
2	**A Refresher of Topology and Ordinal Numbers**		36
	2.1	A Modicum of Point-Set Topology	36
	2.2	The Axiom of Choice and Its Relatives	41
	2.3	Cardinal and Ordinal Numbers	43
	2.4	The Ordinal Space	46
	2.5	The Cantor Set: A Nowhere Dense, Perfect Set	47
	2.6	The Cantor Function and Its Inverse	49
3	**Riemann Is Not Enough**		55
	3.1	The Riemann–Darboux upper integral is not additive	57

3.2 Why one should define Riemann integrals on bounded intervals 58
3.3 There are no unbounded Riemann integrable functions 58
3.4 A function which is not Riemann integrable 59
3.5 Yet another function which is not Riemann integrable 59
3.6 A non-Riemann integrable function where a sequence of Riemann sums is convergent 60
3.7 A Riemann integrable function without a primitive 61
3.8 A Riemann integrable function whose discontinuity points are dense 62
3.9 Semicontinuity does not imply Riemann integrability 63
3.10 A function which has the intermediate value property but is not Riemann integrable 64
3.11 A Lipschitz continuous function g and a Riemann integrable function f such that $f \circ g$ is not Riemann integrable 65
3.12 The composition of Riemann integrable functions need not be Riemann integrable 65
3.13 An increasing sequence of Riemann integrable functions $0 \leqslant f_n \leqslant 1$ such that $\sup_n f_n$ is not Riemann integrable 65
3.14 A decreasing sequence of Riemann integrable functions $0 \leqslant f_n \leqslant 1$ such that $\inf_n f_n$ is not Riemann integrable 65
3.15 Limit theorems for Riemann integrals are sub-optimal 66
3.16 The space of Riemann integrable functions is not complete 67
3.17 An example where integration by substitution goes wrong 68
3.18 A Riemann integrable function which is not Borel measurable 68
3.19 A non-Riemann integrable function f which coincides a.e. with a continuous function 69
3.20 A Riemann integrable function on $\mathbb{R}^2$ whose iterated integrals are not Riemann integrable 69
3.21 Upper and lower integrals do not work for the Riemann–Stieltjes integral 71
3.22 The Riemann–Stieltjes integral does not exist if integrand and integrator have a common discontinuity 72

4 Families of Sets 73
4.1 A Dynkin system which is not a σ-algebra 76
4.2 A monotone class which is not a σ-algebra 77
4.3 A σ-algebra which contains all singletons but no non-trivial interval 77

4.4 There is no σ-algebra with $\#\mathscr{A} = \#\mathbb{N}$ 78
4.5 A σ-algebra which has no non-empty atoms 78
4.6 An increasing family of σ-algebras whose union fails to be a σ-algebra 79
4.7 The union of countably many strictly increasing σ-algebras is never a σ-algebra 80
4.8 A countably generated σ-algebra containing a sub-σ-algebra which is not countably generated 81
4.9 Two countably generated σ-algebras whose intersection is not countably generated 82
4.10 A Borel σ-algebra which is not countably generated 83
4.11 $\sigma(\mathscr{G})$ can only separate points if $\mathscr{G}$ does 84
4.12 A family $\mathscr{G}$ of intervals whose endpoints form a dense subset of $\mathbb{R}$ but $\sigma(\mathscr{G}) \subsetneqq \mathscr{B}(\mathbb{R})$ 84
4.13 Intersection and the σ-operation do not commute: $\sigma\left(\bigcap_{n\in\mathbb{N}} \mathscr{G}_n\right) \subsetneqq \bigcap_{n\in\mathbb{N}} \sigma\left(\mathscr{G}_n\right)$ 84
4.14 A metric space such that the σ-algebra generated by the open balls is smaller than the Borel σ-algebra 85
4.15 The σ-algebra generated by the compact sets can be larger than the Borel σ-algebra (compact sets need not be Borel sets) 85
4.16 The σ-algebra generated by the compact sets can be smaller than the Borel σ-algebra 86
4.17 A topology such that every non-empty Borel set has uncountably many elements 87
4.18 A metrizable and a non-metrizable topology having the same Borel sets 87
4.19 A σ-algebra which is not generated by any topology 89
4.20 A σ-algebra which is strictly between the Borel and the Lebesgue sets 91
4.21 The Borel sets cannot be constructed by induction 91
4.22 The Borel sets can be constructed by transfinite induction 95
4.23 (Non-)equivalent characterizations of the Baire σ-algebra 96
4.24 The Baire σ-algebra can be strictly smaller than the Borel σ-algebra 98

5 Set Functions and Measures 100
5.1 A class of measures where the $\mu(\emptyset) = 0$ is not needed in the definition 102
5.2 A set function which is additive but not σ-additive 102

5.3 A finite set function which is additive but not σ-additive 103
5.4 Another finite set function which is additive but not σ-additive 104
5.5 A set function with infinitely many extensions 105
5.6 A measure that cannot be further extended 105
5.7 A measure defined on the open balls which cannot be extended to the Borel sets 106
5.8 A signed pre-measure on an algebra $\mathscr{R}$ which cannot be extended to a signed measure on $\sigma(\mathscr{R})$ 106
5.9 A measure defined on a non-measurable set 107
5.10 A measure which is not continuous from above 108
5.11 A σ-finite measure which is not σ-finite on a smaller σ-algebra 108
5.12 A σ-finite measure μ on $\mathscr{B}(\mathbb{R})$ such that $\mu(I) = \infty$ for every non-trivial interval 108
5.13 A σ-finite measure μ on $\mathscr{B}(\mathbb{R})$ which is not a Lebesgue–Stieltjes measure 108
5.14 Infinite sums of finite measures need not be σ-finite 109
5.15 The image measure of a σ-finite measure is not necessarily σ-finite 109
5.16 A locally finite measure need not be σ-finite 109
5.17 Two measures on $\sigma(\mathscr{G})$ such that $\mu|_{\mathscr{G}} \leqslant \nu|_{\mathscr{G}}$ but $\mu \leqslant \nu$ fails 110
5.18 Two measures on $\sigma(\mathscr{G})$ such that $\mu|_{\mathscr{G}} = \nu|_{\mathscr{G}}$ but $\mu \neq \nu$ 110
5.19 Two measures $\mu \neq \nu$ such that $\int p\,d\mu = \int p\,d\nu$ for all polynomials 111
5.20 Two finite measures $\mu \neq \nu$ whose Fourier transforms coincide on an interval containing zero 113
5.21 (Non)Equivalent definitions of the convolution of measures 114
5.22 The convolution of σ-finite measures need not be σ-finite 115
5.23 $\mu * \nu = \mu$ does not imply $\nu = \delta_0$ 116
5.24 The push forward ‘disaster’ (image measures behaving badly) 117
5.25 The pull-back of a measure need not be a measure 118
5.26 A finite Borel measure which is not tight 119
5.27 A translation-invariant Borel measure which is not a multiple of Lebesgue measure 120
5.28 There is no Lebesgue measure in infinite dimension 121

6 Range and Support of a Measure 123
6.1 A measure where $\operatorname{supp}\mu \neq \bigcap\{B\,;\ \mu(B^c) = 0\}$ 124

6.2 A measure which has no minimal closed support 124
6.3 Measures may have very small support 125
6.4 A measure μ such that the support of $\mu|_{\operatorname{supp}\mu}$ is strictly smaller than $\operatorname{supp}\mu$ 125
6.5 A measure with $\operatorname{supp}\mu = \{c\}$ but $\mu \neq \delta_c$ 126
6.6 Measures such that $\operatorname{supp}\mu + \operatorname{supp}\nu \subsetneq \operatorname{supp}\mu * \nu$ 126
6.7 Measures such that $\operatorname{supp}\mu * \nu \subsetneq \overline{\operatorname{supp}\mu + \operatorname{supp}\nu}$ 127
6.8 A signed measure such that $\operatorname{supp}\mu^+ = \operatorname{supp}\mu^-$ 128
6.9 A two-valued measure which is not a point mass 128
6.10 A two-valued measure on a countably generated σ-algebra must be a point mass 129
6.11 (Non-)equivalent characterizations of atoms of a measure 130
6.12 A purely atomic measure such that $\mu \neq \sum_x \mu(\{x\})\delta_x$ 131
6.13 A measure such that every set with positive measure is an atom 131
6.14 An infinite sum of atomic measures which is non-atomic 131
6.15 Any non-atomic finite σ-additive measure defined on $\mathscr{P}(\mathbb{R})$ is identically zero 132
6.16 A measure on a discrete space which attains all values in $[0, \infty]$ 133
6.17 A measure whose range is not a closed set 133
6.18 A measure with countable range 134
6.19 A vector measure which is non-atomic but whose range is not convex 134
6.20 A non-trivial measure which assigns measure zero to all open balls 135
6.21 A signed measure $\mu\colon \mathscr{A} \to (-\infty, \infty]$ is uniformly bounded below 136

7 Measurable and Non-Measurable Sets 138
7.1 A dense open set in $(0, 1)$ with arbitrarily small Lebesgue measure 139
7.2 A set of positive Lebesgue measure which does not contain any interval 140
7.3 A Cantor-like set with arbitrary measure 140
7.4 An uncountable set of zero measure 141
7.5 A Lebesgue null set $A \subseteq \mathbb{R}$ such that for every $\delta \in [0, 1]$ there exist $x, y \in A$ with $\delta = |x - y|$ 141
7.6 A dense open set whose complement has positive measure 144

7.7 A compact set whose boundary has positive Lebesgue measure 144
7.8 A set of first category in $[0,1]$ with measure one 144
7.9 A set of second category with measure zero 145
7.10 An uncountable, dense set of measure zero such that the complement is of first category 145
7.11 A null set which is not an F_σ-set 145
7.12 A Borel set which is neither F_σ nor G_δ 146
7.13 Each Borel set is the union of a null set and a set of first category 147
7.14 A set $B \subseteq \mathbb{R}$ such that $B \cap F \neq \emptyset$ and $B^c \cap F \neq \emptyset$ for any uncountable closed set F 147
7.15 A Borel set $B \subseteq \mathbb{R}$ such that $\lambda(B \cap I) > 0$ and $\lambda(B^c \cap I) > 0$ for all open intervals $I \neq \emptyset$ 148
7.16 There is no Borel set B with $\lambda(B \cap I) = \frac{1}{2}\lambda(I)$ for all intervals I 148
7.17 A non-Borel set B such that $K \cap B$ is Borel for every compact set K 149
7.18 A convex set which is not Borel 149
7.19 A Souslin set which is not Borel 150
7.20 A Lebesgue measurable set which is not Borel measurable 153
7.21 A Lebesgue measurable set which is not a Souslin set 153
7.22 A non-Lebesgue measurable set 153
7.23 Arbitrary unions of non-trivial closed balls need not be Borel measurable 155
7.24 The image of a Borel set under a continuous mapping need not be Borel 155
7.25 The image of a Lebesgue set under a continuous mapping need not be Lebesgue measurable 157
7.26 The Minkowski sum $A + B$ of two Borel sets is not necessarily Borel 158
7.27 A Lebesgue null set B such that $B + B = \mathbb{R}$ 158
7.28 The difference of fat Cantor sets contains an interval 159
7.29 The sum of scaled Cantor sets is sometimes an interval 161
7.30 The difference of fat Cantor sets is exactly $[-1,1]$ 161
7.31 The Banach–Tarski paradox 162

8 Measurable Maps and Functions 164
8.1 A measurable space where every map is measurable 165
8.2 A measurable space where only constant functions are measurable 165

8.3 A non-measurable function whose modulus $|f|$ is measurable 165
8.4 A non-measurable function whose level sets $\{x\,;\ f(x) = \alpha\}$ are measurable 165
8.5 A measurable function which is not μ-a.e. constant on any atom 165
8.6 A function $f(x, y)$ which is Borel measurable in each variable, but fails to be jointly measurable 166
8.7 Another function $f(x, y)$ which is Borel measurable in each variable, but fails to be jointly measurable 167
8.8 A function $f = (f_1, f_2)$ which is not measurable but whose components are measurable 168
8.9 The set of continuity points of any function f is Borel measurable 168
8.10 A set D for which there exists no function having D as its discontinuity set 170
8.11 A bijective measurable function f such that f^{-1} is not measurable 171
8.12 A continuous bijective function $f : [0,1] \to [0,1]$ which is not Lebesgue measurable 171
8.13 A Lebesgue measurable bijective map $f : \mathbb{R} \to \mathbb{R}$ whose inverse is not Lebesgue measurable 172
8.14 Borel measurable bijective maps have Borel measurable inverses 173
8.15 Sums and products of measurable functions need not be measurable 173
8.16 The limit of a sequence of measurable functions need not be measurable 174
8.17 A sequence of measurable functions such that the set $\{x\,;\ \lim_{n\to\infty} f_n(x) \text{ exists}\}$ is not measurable 175
8.18 The supremum of measurable functions need to be measurable 175
8.19 Measurability is not preserved under convolutions 176
8.20 The factorization lemma fails for general measurable spaces 177
8.21 A Lebesgue measurable function $f : \mathbb{R} \to \mathbb{R}$ for which there is no Borel measurable function $g : \mathbb{R} \to \mathbb{R}$ such that $f \leqslant g$ 178
8.22 A positive Borel measurable function which cannot be approximated a.e. from below by step functions 179

8.23 $\mathbb{1}_{\mathbb{R}\setminus\mathbb{Q}}$ cannot be the pointwise limit of continuous functions 180

9 Inner and Outer Measure 182

9.1 An explicit construction of a non-measurable set 185
9.2 A set which is not Lebesgue measurable with strictly positive outer and zero inner measure 186
9.3 A decreasing sequence $A_n \downarrow \emptyset$ such that $\lambda^*(A_n) = 1$ 186
9.4 A set such that $\lambda_*(E) = 0$ and $\lambda^*(E \cap B) = \lambda(B) = \lambda^*(B \setminus E)$ for all $B \in \mathscr{B}(\mathbb{R})$ 187
9.5 Lebesgue measure beyond the Lebesgue sets 188
9.6 The Carathéodory extension λ^* of $\lambda|_{[0,1)}$ is not continuous from above 189
9.7 An outer measure which is not continuous from below 189
9.8 A measure μ such that its outer measure μ^* is not additive 190
9.9 A measure space such that $(X, \mathscr{A}^*, \mu^*|_{\mathscr{A}^*})$ is not the completion of $(X, \mathscr{A}, \mu)$ 190
9.10 A measure space where $\mu_*(E) = \mu^*(E)$ does not imply measurability of E 190
9.11 A non-Lebesgue measurable set with identical inner and outer measure 191
9.12 A measure such that every set is μ^* measurable 191
9.13 A measure μ relative to $\mathcal{S}$ such that every non-empty set in $\mathcal{S}$ fails to be μ^* measurable 192
9.14 An additive set function μ on a semi-ring such that μ^* is not an extension of μ 193
9.15 An outer measure constructed on the intervals $[a, b)$ such that not all Borel sets are measurable 193
9.16 There exist non-μ^* measurable sets if, and only if, μ^* is not additive on $\mathscr{P}(X)$ 194
9.17 An outer regular measure which is not inner compact regular 195
9.18 An inner compact regular measure which is neither inner nor outer regular 195
9.19 A measure which is neither inner nor outer regular 196
9.20 A measure which is inner regular but not inner compact regular 197
9.21 The regularity of a measure depends on the topology 197
9.22 A regular Borel measure whose restriction to a Borel set is not regular 198

10 Integrable Functions 202
10.1 An integrable function which is unbounded in every interval 203
10.2 A continuous integrable function such that $\lim_{|x|\to\infty} f(x) \neq 0$ 204
10.3 A continuous function vanishing at infinity which is not in L^p for any $p > 0$ 205
10.4 A non-integrable function such that $\lim_{r\to\infty} r\mu(\{|f| > r\}) = 0$ 205
10.5 Characterizing integrability in terms of series 206
10.6 A non-integrable function such that $f(x - 1/n)$ is integrable for all $n \in \mathbb{N}$ 207
10.7 An integrable function such that $f(x - 1/n)$ fails to be integrable for all $n \in \mathbb{N}$ 208
10.8 An improperly Riemann integrable function which is not Lebesgue integrable 208
10.9 A function such that $\lim_{n\to\infty} \int_0^n f\, d\lambda$ exists and is finite but $\int_0^\infty f\, d\lambda$ does not exist 209
10.10 A function which is nowhere locally integrable 210
10.11 Integrable functions f, g such that $f \cdot g$ is not integrable 210
10.12 A function such that $f \notin L^p$ for all $p \in [1, \infty)$ but $fg \in L^1$ for all $g \in L^q$, $q \geqslant 1$ 210
10.13 $f \in L^p$ for all $p < q$ does not imply $f \in L^q$ 211
10.14 A function such that $f \in L^p$ for all $p < \infty$ but $f \notin L^\infty$ 211
10.15 A function such that $f \in L^\infty$ but $f \notin L^p$ for all $p < \infty$ 212
10.16 A function which is in exactly one space L^p 212
10.17 Convolution is not associative 213
10.18 An example where integration by substitution goes wrong 214
10.19 There is no non-constant function such that $\int_{\mathbb{R}^d\setminus\{0\}} \int_{\mathbb{R}^d} |f(x + y) - f(x)||y|^{-d-1}\, dx\, dy < \infty$ 215
10.20 A measure space which has no strictly positive function $f \in L^1$ 217
10.21 In infinite measure spaces there is no function $f > 0$ with $f \in L^1$ and $1/f \in L^1$ 217
10.22 There is no continuous function $f \geqslant 0$ with $\int f^n\, d\lambda = 1$ for all $n \in \mathbb{N}$ 218
10.23 A measure space where $\int_A f\, d\mu = \int_A g\, d\mu$ (for all A) does not entail $f = g$ a.e. 219
10.24 A vector function which is weakly but not strongly integrable 220

11 Modes of Convergence 221
11.1 Classical counterexamples to a.e. convergence vs. convergence in probability 222
11.2 Pointwise convergence does not imply convergence in measure 223
11.3 L^p-convergence does not imply L^r-convergence for $r \neq p$ 224
11.4 Classical counterexamples related to weak convergence in L^p 224
11.5 The convergence tables 225
11.6 The limit in probability is not necessarily unique 225
11.7 A sequence converging in probability without having an a.e. converging subsequence 227
11.8 A sequence converging in probability without having any subsequence converging in measure 228
11.9 A sequence such that $\int f_n(x)\,dx \to 0$ but $(f_n)_{n\in\mathbb{N}}$ has no convergent subsequence 229
11.10 A sequence converging a.e. and in measure but not almost uniformly 229
11.11 Egorov's theorem fails for infinite measures 229
11.12 Egorov's theorem does not hold for nets 229
11.13 A uniformly convergent sequence of L^1-functions which is not convergent in L^1 231
11.14 Convergence in measure is not stable under products 231
11.15 A measure space where convergence in measure and uniform convergence coincide 232
11.16 A measure space where strong and weak convergence of sequences in L^1 coincide 233
11.17 Convergence a.e. is not metrizable 233

12 Convergence Theorems 235
12.1 Classical counterexamples to dominated convergence 236
12.2 Fatou's lemma may fail for non-positive integrands 236
12.3 Fatou's lemma may lead to a strict inequality 237
12.4 The monotone convergence theorem needs a lower integrable bound 237
12.5 A series of functions such that integration and summation do not interchange 238
12.6 Riesz's convergence theorem fails for $p = \infty$ 239
12.7 A sequence such that $f_n \to 0$ pointwise but $\int_I f_n\,d\lambda \to \lambda(I)$ for all intervals 239

12.8 $\int_I f_n\,d\lambda \to \int_I f\,d\lambda$ for all intervals I does not imply $\int_B f_n\,d\lambda \to \int_B f\,d\lambda$ for all Borel sets B 240
12.9 The classical convergence theorems fail for nets 242
12.10 The continuity lemma 'only' proves sequential continuity 243
12.11 A sequence f_n converging to 0 in L^1 without integrable envelope – the 'sliding hump' 244
12.12 A sequence $(f_n)_{n\in\mathbb{N}}$ which is uniformly integrable but $\sup_n |f_n|$ is not integrable 244
12.13 A sequence which is not uniformly integrable but $f_n \to 0$ and $\int f_n\,d\lambda \to 0$ 245
12.14 An L^1-bounded sequence which is not uniformly integrable 245
12.15 A uniformly integrable sequence which does not converge in L^1 245
12.16 An L^1-bounded sequence which fails to be uniformly integrable on any set of positive measure 246

13 Continuity and a.e. Continuity 247
13.1 An a.e. continuous function which does not coincide a.e. with any continuous function 248
13.2 A nowhere continuous function which equals a.e. a continuous function 248
13.3 A function f such that every g with $f = g$ a.e. is nowhere continuous 248
13.4 A function which is everywhere sequentially continuous but nowhere continuous 249
13.5 An a.e. continuous function whose discontinuity points are dense 249
13.6 An a.e. discontinuous function whose continuity points are dense 249
13.7 The composition of two a.e. continuous functions which is nowhere continuous 250
13.8 An a.e. continuous function which is not Borel measurable 251
13.9 A bounded Borel measurable function such that $f(x + 1/n) \to f(x)$ fails to hold on a set of positive measure 251
13.10 A nowhere constant function which is a.e. continuous and has countable range 252
13.11 A continuous function such that $f(x) \in \mathbb{Q}$ a.e. and f is not constant on any interval 252
13.12 A continuous function which is strictly positive on $\mathbb{Q}$ but fails to be strictly positive almost everywhere 253

13.13 A measurable function which is zero almost everywhere but whose graph is dense 254
13.14 A continuous function $f : [0,1] \to \mathbb{R}^2$ whose image has positive Lebesgue measure 255
13.15 The image of a Lebesgue null set under a continuous bijective mapping need not have Lebesgue measure zero 257
13.16 Lusin's theorem fails for non-regular measures 257
13.17 The convolution of two integrable functions may be discontinuous 258

14 Integration and Differentiation 261
14.1 A non-Riemann integrable function f which has a primitive 262
14.2 A function f which is differentiable, but f' is not integrable 263
14.3 Volterra's version of Example 14.2 264
14.4 A continuous function such that f' exists almost everywhere and is integrable but the fundamental theorem of calculus fails 265
14.5 A continuous strictly increasing function with $f' = 0$ Lebesgue almost everywhere 266
14.6 A continuous function f such that $f' > 1$ a.e. but f is not increasing on any interval 266
14.7 A function which is Lebesgue almost everywhere differentiable but f' does not exist on a dense subset of $\mathbb{R}$ 268
14.8 $f_n \to f$ and $f_n' \to g$ pointwise does not imply $f' = g$ a.e. 268
14.9 A function $f(t,x)$ for which $\partial_t \int f(t,x)\,dx$ and $\int \partial_t f(t,x)\,dx$ exist but are not equal 271
14.10 A function such that $\partial_t \int f(t,x)\,dx$ exists but $\int \partial_t f(t,x)\,dx$ does not 271
14.11 A function such that $\int \partial_t f(t,x)\,dx$ exists but $\partial_t \int f(t,x)\,dx$ does not 272
14.12 A bounded function such that $t \longmapsto f(t,x)$ is continuous but $t \longmapsto \int f(t,x)\,\mu(dx)$ is not continuous 272
14.13 An increasing continuous function ϕ and a continuous function f such that $\int_0^1 f(x)\,d\alpha(x) \neq \int_0^1 f(x)\alpha'(x)\,dx$ 272
14.14 A nowhere continuous function whose Lebesgue points are dense 273
14.15 A discontinuous function such that every point is a Lebesgue point 273

14.16 An integrable function f such that $x \longmapsto \int_0^x f(t)\,dt$ is differentiable at $x = x_0$ but x_0 is not a Lebesgue point of f 274
14.17 Lebesgue points of f need not be Lebesgue points of f^2 275
14.18 Functions $f \in L^p$, $0 < p < 1$, without Lebesgue points 275
14.19 Lebesgue's differentiation theorem fails for sets which are not shrinking nicely 276
14.20 A measure for which Lebesgue's differentiation theorem fails 278

15 Measurability on Product Spaces 280
15.1 A function which is Borel measurable but not Lebesgue measurable 281
15.2 The product of complete σ-algebras need not be complete 281
15.3 $\mathscr{L}(\mathbb{R}) \otimes \mathscr{L}(\mathbb{R}) \subsetneq \mathscr{L}(\mathbb{R}^2)$ 282
15.4 Sigma algebras $\mathscr{A} = \sigma(\mathscr{G})$ and $\mathscr{B} = \sigma(\mathscr{H})$ such that $\sigma(\mathscr{G} \times \mathscr{H})$ is strictly smaller than $\mathscr{A} \otimes \mathscr{B}$ 282
15.5 An example where $\mathscr{P}(X) \otimes \mathscr{P}(X) \neq \mathscr{P}(X \times X)$ 283
15.6 The product of Borel σ-algebras is not always the Borel σ-algebra of the product 284
15.7 Topological spaces X, Y such that $\mathscr{B}(X) = \mathscr{B}(Y)$ but $\mathscr{B}(X \times X) \neq \mathscr{B}(Y \times Y)$ 285
15.8 $\mathscr{B}(X)^{\otimes I}$ is strictly smaller than $\mathscr{B}(X^I)$ for uncountable I 286
15.9 The diagonal $\Delta = \{(x, x)\,;\ x \in X\}$ need not be measurable 288
15.10 A metric which is not jointly measurable 289
15.11 A non-measurable set whose projections are measurable 289
15.12 A measurable set whose projection is not measurable 289
15.13 A non-measurable set whose slices are measurable 290
15.14 A measurable function with a non-measurable graph 291
15.15 A non-measurable function with a measurable graph 291
15.16 A function $f(x, y)$ which is measurable in each variable but fails to be jointly measurable 291
15.17 A function $f(x, y)$ which is separately continuous in each variable but fails to be Borel measurable 292
15.18 An $\mathcal{A} \otimes \mathcal{B}$ measurable function $f \geqslant 0$ which cannot be approximated from below by simple functions of product form 293

16 Product Measures 295
16.1 Non-uniqueness of product measures 298
16.2 A measure on a product space which is not a product measure 299

16.3 The product of complete measure spaces need not be complete 299
16.4 A Lebesgue null set in $[0,1]^2$ which intersects any set $A \times B$ whose Lebesgue measure is positive 299
16.5 A set $A \subseteq \mathbb{R}^2$ of positive Lebesgue measure which does not contain any rectangle 300
16.6 A set $A \subseteq \mathbb{R}^2$ of positive Lebesgue measure such that the intersection of every non-degenerate rectangle with A^c has positive measure 300
16.7 A set $A \subseteq \mathbb{R}^2$ of positive Lebesgue measure which is not a countable union of rectangles 302
16.8 A jointly measurable function such that $x \longmapsto \int f(x,y)\,\mu(dy)$ is not measurable 302
16.9 A function $f(x,y)$ such that $f(\cdot,y)$ is $\mathscr{A}$ measurable but $\int f(\cdot,y)\,dy$ is not $\mathscr{A}$ measurable 302
16.10 Tonelli's theorem fails for non-positive integrands 304
16.11 A positive function with $f(x,y) = f(y,x)$ such that the iterated integrals do not coincide 305
16.12 A positive function $f(x,y)$ whose iterated integrals do not coincide 305
16.13 A finite measure μ and a Borel set B such that $\iint \mathbb{1}_B(x+y)\,\mu(dx)\,\lambda(dy) \neq \iint \mathbb{1}_B(x+y)\,\lambda(dy)\,\mu(dx)$ 306
16.14 A non-measurable function $f(x,y)$ such that the iterated integral $\iint f(x,y)\,dx\,dy$ exists and is finite 307
16.15 A function $f(x,y)$ whose iterated integrals exist but do not coincide 308
16.16 A function $f(x,y)$ which is not integrable but whose iterated integrals exist and coincide 309
16.17 Yet another example where the iterated integrals exist, but the double integral doesn't 310
16.18 An a.e. continuous function $f(x,y)$ where only one iterated integral exists 311
16.19 Classical integration by parts fails for Lebesgue–Stieltjes integrals 311
16.20 A function which is $K(x,dy)$-integrable but fails to be $\mu K(dy)$-integrable 313
16.21 A consistent family of marginals which does not admit a projective limit 315

17 Radon–Nikodým and Related Results 317
17.1 An absolutely continuous measure without a density 317
17.2 Another absolutely continuous measure without density 318
17.3 Yet another absolutely continuous measure without density 318
17.4 A not-absolutely continuous measure given by a density 319
17.5 A measure $\mu \ll \lambda$ such that $\lambda(A_n) \to 0$ does not imply $\mu(A_n) \to 0$ 320
17.6 A measure μ which is absolutely continuous w.r.t. Lebesgue measure and $\mu(a,b) = \infty$ for any $(a,b) \neq \emptyset$ 320
17.7 A continuous measure which is not absolutely continuous 321
17.8 An absolutely continuous function whose inverse is not absolutely continuous 321
17.9 A continuous measure with atoms 321
17.10 The Radon–Nikodým density $f = d\nu/d\mu$ does not necessarily satisfy $f(x) = \lim_{r\downarrow 0} \nu(B_r(x))/\mu(B_r(x))$ 322
17.11 Lebesgue's decomposition theorem fails without σ-finiteness 322
17.12 Two mutually singular measures which have the same support 322
17.13 A probability measure μ with full support such that μ and $\mu(c\,.)$ are mutually singular for $c \neq 1$ 322
17.14 The convolution of two singular measures may be absolutely continuous 324
17.15 Singular measures with full support – the case of Bernoulli convolutions 325
17.16 The maximum of two measures need not be the maximum of its values 329

18 Function Spaces 330
18.1 Relations between L^r, L^s, L^t if $r < s < t$ 332
18.2 One may have $\ell^p(\mu) \subseteq \ell^q(\mu)$, or $\ell^p(\mu) \supseteq \ell^q(\mu)$, or no inclusion at all 334
18.3 A measure space where $L^p = \{0\}$ for all $0 \leqslant p < \infty$ 336
18.4 A measure space where all spaces L^p, $1 \leqslant p \leqslant \infty$ coincide 336
18.5 A measure space where $L^1 \subsetneqq L^\infty$ 337
18.6 $L^1(\mu) = L^\infty(\mu)$ if, and only if, $1 \leqslant \dim(L^1(\mu)) < \infty$ 337
18.7 A function where $\sup_{x\in U} |f(x)| \neq \|f\|_{L^\infty(U)}$ for any open set U 340
18.8 One cannot compare L^p-norms on $C[0,1]$ 341
18.9 The spaces L^p with $0 < p < 1$ are only quasi-normed spaces 341
18.10 The spaces L^p with $0 < p < 1$ are not locally convex 343

18.11 The dual of $L^p(\lambda)$ with $0 < p < 1$ is trivial 344
18.12 Functions $f \in L^p$, $0 < p < 1$, need not be locally integrable 345
18.13 The spaces L^q with $q < 0$ are not linear spaces 346
18.14 A measure space where L^p is not separable 346
18.15 Separability of the space L^∞ 347
18.16 $C_b(X)$ need not be dense in $L^p(\mu)$ 349
18.17 A subset of L^p which is dense in L^r, $r < p$, but not dense in L^p 350
18.18 L^p is not an inner product space unless $p = 2$ or $\dim(L^p) \leqslant 1$ 351
18.19 The condition $\sup_{\|g\|_{L^q} \leqslant 1} \int |fg|\, d\mu < \infty$ need not imply that $f \in L^p(\mu)$ 352
18.20 Identifying the dual of L^p with L^q is a tricky business 354
18.21 The dual of L^1 can be larger than L^∞ 355
18.22 The dual of L^1 can be isometrically isomorphic to a space which is strictly smaller than L^∞ 357
18.23 A measure space such that the dual of L^1 is L^1 358
18.24 The dual of L^∞ can be larger than L^1 358
18.25 A measure space where the dual of L^∞ is L^1 359
18.26 Non-uniqueness in the Riesz representation theorem 360
18.27 Non-uniqueness in the Riesz representation theorem II 360
18.28 A measure space where L^∞ is not weakly sequentially complete 361
18.29 Uniform boundedness does not imply weak compactness in L^1 363
18.30 The algebra $L^1(\lambda^d)$ does not have a unit element 364
18.31 The algebra $L^1(\lambda^d)$ contains non-trivial divisors of zero 364
18.32 Uniform convexity/rotundity of L^p 365
18.33 An absolutely continuous measure such that the translation operator is not continuous in L^1 366
18.34 There is no Bochner integral in spaces which are not locally convex 367

19 Convergence of Measures 370
19.1 Classical counterexamples related to vague and weak convergence 373
19.2 Vague convergence does not preserve mass 375
19.3 Vague convergence of positive measures $\mu_n \to \mu$ does not imply $|\mu_n - \mu| \to 0$ 375
19.4 Vague convergence $\mu_n \to 0$ does not entail vague convergence $|\mu_n| \to 0$ 375

19.5 Vague convergence does not imply $\mu_n(B) \to \mu(B)$ for all Borel sets 376
19.6 A sequence of absolutely continuous measures which converges weakly to λ on $[0,1]$ but $\mu_n(B) \to \lambda(B)$ fails for some Borel set $B \subseteq [0,1]$ 376
19.7 A sequence of measures μ_n such that $\lim_{n\to\infty} \int f\, d\mu_n$ exists, but is not of the form $\int f\, d\mu$ 376
19.8 Weakly convergent sequences need not be tight 377
19.9 Signed measures μ_n such that $\int f\, d\mu_n \to \int f\, d\mu$ for all $f \in C(\mathbb{R})$ but $\mu_n(B) \to \mu(B)$ fails for sets with $\mu(\partial B) = 0$ 377
19.10 Signed measures μ_n such that $\int f\, d\mu_n \to \int f\, d\mu$ for all bounded uniformly continuous functions f but μ_n does not converge weakly to μ 378
19.11 A sequence of measures which does not converge weakly but whose Fourier transforms converge pointwise 378
19.12 Lévy's continuity theorem fails for nets 379
19.13 A sequence of non-atomic measures converging weakly to a purely atomic measure 380
19.14 A sequence of purely atomic measures converging weakly to a non-atomic measure 380
19.15 A net of Dirac measures converging weakly to a non-Dirac measure 381
19.16 $f_n\,\mu \to f\,\mu$ weakly does not imply $f_n \to f$ in probability 381
19.17 $f_n\,\mu \to f\mu$ weakly does not imply $f_n \rightharpoonup f$ weakly in $L^1(\mu)$ 382
19.18 $f_n \rightharpoonup f$ weakly in $L^p(\mu)$ for $p > 1$ does not imply $f_n\,\mu \to f\,\mu$ weakly 383

References 385
Index 394