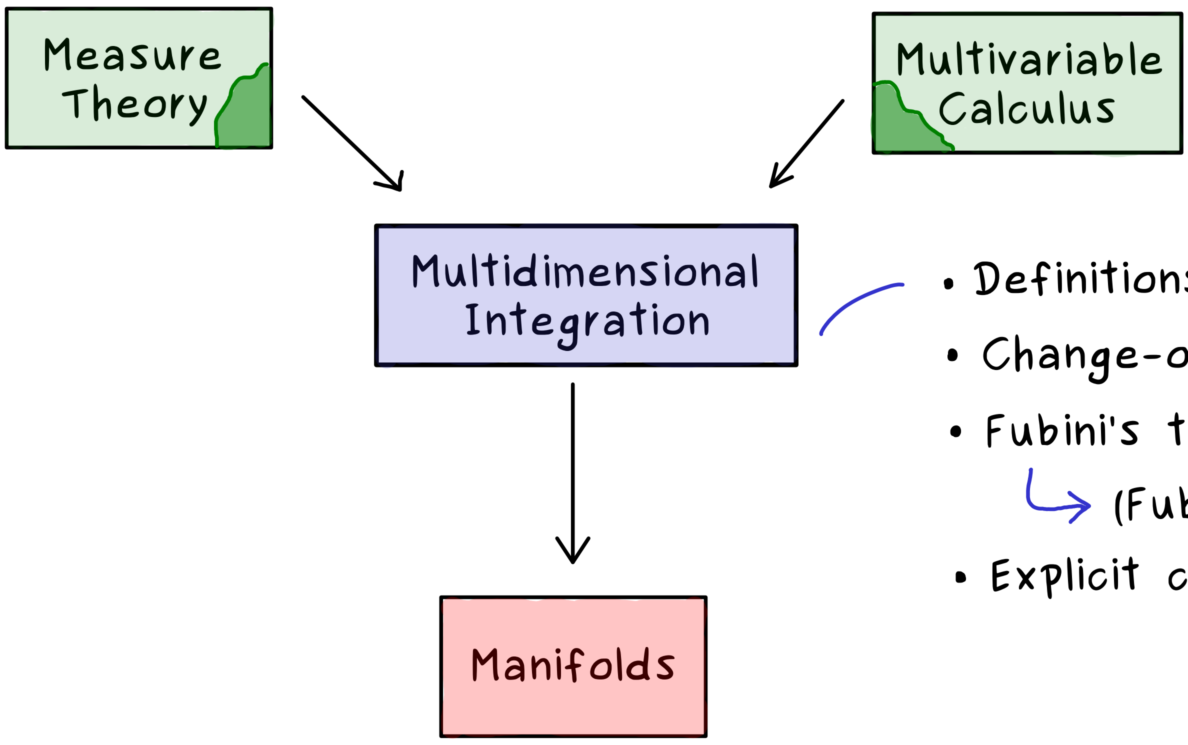
The Bright Side of Mathematics

The following pages cover the whole Multidimensional Integration course of the Bright Side of Mathematics. Please note that the creator lives from generous supporters and would be very happy about a donation. See more here: https://tbsom.de/support

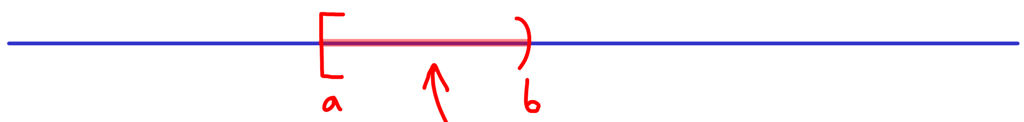
Have fun learning mathematics!

Multidimensional Integration - Part 1



- Definitions for integrals
- Change-of-variables formula
- Fubini's theorem
  - (Fubini-Tonelli theorem)
- Explicit calculations

Lebesgue measure on $\mathbb{R}$:



$a \leq b$

length: $\mu([a,b)) = b - a$

pre-measure

Carathéodory's Extension Theorem

$\varphi: \mathcal{P}(\mathbb{R}) \longrightarrow [0,\infty]$ outer measure

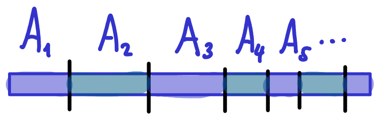
$\mathcal{L}(\mathbb{R}) = \mathcal{A}_\varphi$ σ-algebra of Lebesgue-measurable sets

$\lambda: \mathcal{L}(\mathbb{R}) \longrightarrow [0,\infty]$ Lebesgue measure on $\mathbb{R}$

measure

Properties:

- $\lambda(\emptyset) = 0$
- $\lambda\left(\bigcup_{j=1}^{\infty} A_j\right) = \sum_{j=1}^{\infty} \lambda(A_j)$ for $A_j \in \mathcal{L}(\mathbb{R})$



$A_j \cap A_i = \emptyset$ for $i \neq j$

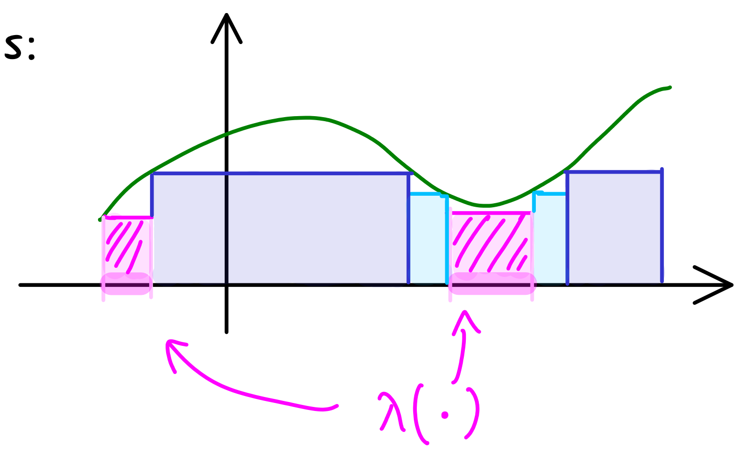
- $\mathcal{L}(\mathbb{R})$ is larger than the Borel σ-algebra.
- If $A \in \mathcal{L}(\mathbb{R})$ with $\lambda(A) = 0$, (A is called null set)
  then each $B \subseteq A$ satisfies $B \in \mathcal{L}(\mathbb{R})$.
- $\lambda([a,b]) = b - a$, $b \geq a$
- $\lambda(x + A) = \lambda(A)$ for all $x \in \mathbb{R}$, $A \in \mathcal{L}(\mathbb{R})$

(translation-invariant)

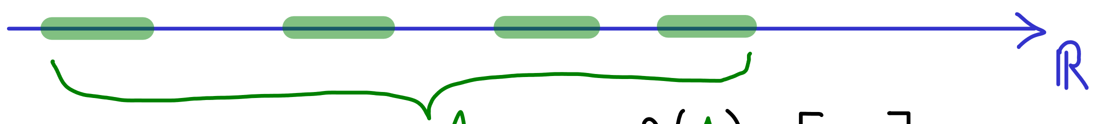
Definition (Lebesgue integral):

$$\int_A f \, d\lambda = \int_A f(x) \, d\lambda(x) = \int_A f(x) \, dx$$

defined by approximation with simple functions:



Multidimensional Integration - Part 2



$A \rightsquigarrow \lambda(A) \in [0,\infty]$

Lebsgue measure

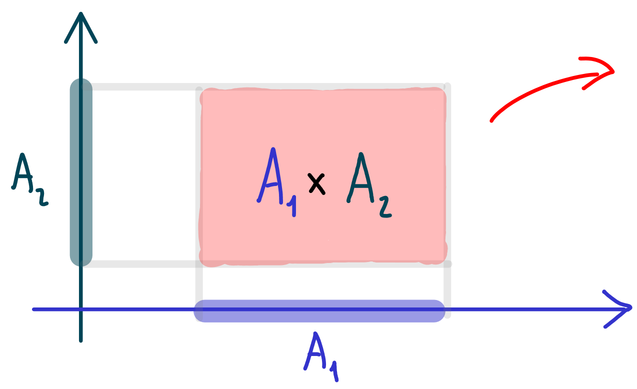
collection of subsets:

$\mathcal{L}(\mathbb{R})$ ← of Lebesgue-measurable sets

σ-algebra

Now go to $\mathbb{R}^2$: $\quad \mathbb{R} \times \mathbb{R}$ (construction of product measure)

$A_1 \in \mathcal{L}(\mathbb{R})$
$A_2 \in \mathcal{L}(\mathbb{R})$

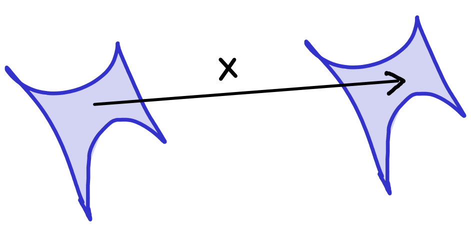


rectangle in $\mathbb{R}^2$

area should be: $\lambda(A_1)\cdot\lambda(A_2)$

We get:

- product σ-algebra $\mathcal{L}(\mathbb{R}^2)$ (Lebesgue-measurable subsets of $\mathbb{R}^2$)
- product measure $\quad \lambda^{(2)} : \mathcal{L}(\mathbb{R}^2) \longrightarrow [0,\infty]$ Lebesgue measure on $\mathbb{R}^2$
- $\lambda^{(2)}(A_1 \times A_2) = \lambda(A_1)\cdot\lambda(A_2)$ for $A_1 \in \mathcal{L}(\mathbb{R})$, $A_2 \in \mathcal{L}(\mathbb{R})$
- properties like for the one-dimensional Lebesgue measure:
  - $\lambda^{(2)}(\emptyset) = 0$
  - $\lambda^{(2)}\left(\bigcup_{j=1}^{\infty} A_j\right) = \sum_{j=1}^{\infty} \lambda^{(2)}(A_j)$ for $A_j \in \mathcal{L}(\mathbb{R}^2)$, $A_j \cap A_i = \emptyset$ for $i \neq j$
  - $\mathcal{L}(\mathbb{R}^2)$ is larger than the Borel σ-algebra.
  - If $A \in \mathcal{L}(\mathbb{R}^2)$ with $\lambda^{(2)}(A) = 0$, (A is called null set)
    then each $B \subseteq A$ satisfies $B \in \mathcal{L}(\mathbb{R}^2)$.
  - $\lambda^{(2)}\big([0,1)\times[0,1)\big) = 1$ (unit square as area 1)
  - $\lambda^{(2)}(x + A) = \lambda^{(2)}(A)$ for all $x \in \mathbb{R}^2$, $A \in \mathcal{L}(\mathbb{R}^2)$



(translation-invariant)

We call $\lambda^{(2)}$ the two-dimensional Lebesgue measure!

the corresponding Lebesgue integral: $\displaystyle\int_A f \, d\lambda^{(2)}$

the two-dimensional Lebesgue integral

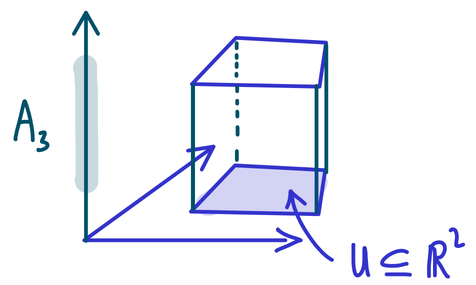
Other notations:

$$\int_A f \, d\lambda^{(2)} = \int_A f(x) \, d\lambda^{(2)}(x)$$

$$= \int_A f(x_1, x_2) \, d\lambda^{(2)}(x_1, x_2) = \int_A f(x_1, x_2) \, d(x_1, x_2)$$

$$= \int_A f(x) \, d^2 x$$

Do it again!



volume in $\mathbb{R}^3$: $\lambda^{(2)}(U) \cdot \lambda(A_3)$ $\rightsquigarrow$ $\lambda^{(3)}$ as a product measure

Result: n-dimensional Lebesgue measure on $\mathbb{R}^n$: $\lambda^{(n)} : \mathcal{L}(\mathbb{R}^n) \longrightarrow [0, \infty]$

properties:

- $\lambda^{(n)}(\emptyset) = 0$
- $\lambda^{(n)}\Big(\bigcup_{j=1}^{\infty} A_j\Big) = \sum_{j=1}^{\infty} \lambda^{(n)}(A_j)$ for $A_j \in \mathcal{L}(\mathbb{R}^n)$, $A_j \cap A_i = \emptyset$ for $i \neq j$
- $\mathcal{L}(\mathbb{R}^n)$ is larger than the Borel σ-algebra.
- If $A \in \mathcal{L}(\mathbb{R}^n)$ with $\lambda^{(n)}(A) = 0$, (A is called null set)

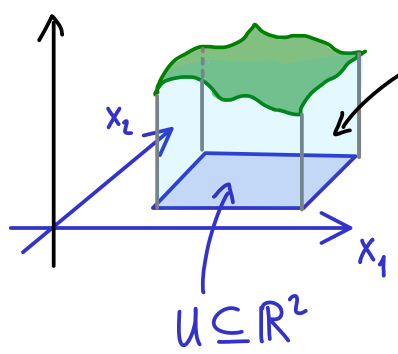
  then each $B \subseteq A$ satisfies $B \in \mathcal{L}(\mathbb{R}^n)$.
- $\lambda^{(n)}\big([0,1) \times [0,1) \times \cdots \times [0,1)\big) = 1$
- $\lambda^{(n)}(x + A) = \lambda^{(n)}(A)$ for all $x \in \mathbb{R}^n$, $A \in \mathcal{L}(\mathbb{R}^n)$

  (translation-invariant)

n-dimensional Lebesgue integral: $\displaystyle\int_A f \, d\lambda^{(n)} = \int_A f(x) \, d^n x$

Multidimensional Integration - Part 3

$f: \mathbb{R}^2 \longrightarrow \mathbb{R}$



two-dimensional Lebesgue integral

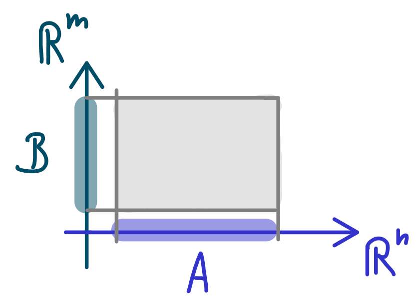
$$\int_U f(x_1,x_2)\, d(x_1,x_2)$$

Example:

$$\underbrace{\int_{[0,1]\times[0,2]} x_1^2 \cdot x_2 \; d(x_1,x_2)}_{\substack{\text{two-dimensional}\\ \text{Lebesgue integral}}} \overset{\text{Fubini's theorem}}{=} \underbrace{\int_0^1 \Big(\underbrace{\int_0^2 x_1^2 \cdot x_2 \; dx_2}_{\substack{\text{one-dimensional}\\ \text{Lebesgue integral}}} \Big)\, dx_1}_{\substack{\text{one-dimensional}\\ \text{Lebesgue integral}}}$$

Fubini's theorem (Fubini-Tonelli theorem)

Let $\lambda^{(n)}$ be the n-dimensional Lebesgue measure on $\mathbb{R}^n$
and $\lambda^{(m)}$ be the m-dimensional Lebesgue measure on $\mathbb{R}^m$.



Let $A \subseteq \mathbb{R}^n$, $B \subseteq \mathbb{R}^m$, and f be a measurable function with

either $\quad f: A \times B \longrightarrow [0,\infty]$

or $\quad f: A \times B \longrightarrow \mathbb{R} \quad$ with $\quad \int_{A\times B} |f| \, d\lambda^{(n+m)} < \infty$.

Then:

$$\int_{A\times B} f \; d\lambda^{(n+m)} = \int_A \Big(\int_B f(x,y)\, d^m y \Big)\, d^n x = \int_B \Big(\int_A f(x,y)\, d^n x \Big)\, d^m y$$

Multidimensional Integration - Part 4

Fubini's theorem (Fubini-Tonelli theorem): Let f be measurable with

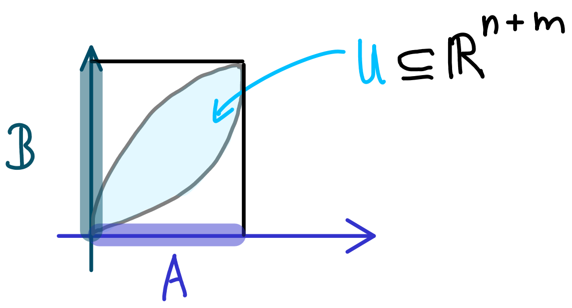
either $f: A \times B \longrightarrow [0,\infty]$ $\quad (A \subseteq \mathbb{R}^n,\ B \subseteq \mathbb{R}^m)$

or $f: A \times B \longrightarrow \mathbb{R}$ with $\int_{A\times B} |f| \, d\lambda^{(n+m)} < \infty$.

Then:

$$\int_{A\times B} f \, d\lambda^{(n+m)} = \int_A \left(\int_B f(x,y) \, d^m y \right) d^n x = \int_B \left(\int_A f(x,y) \, d^n x \right) d^m y$$

Problem:



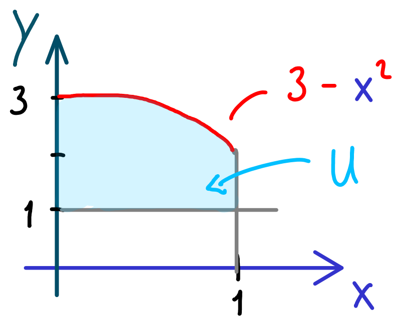
$f: U \longrightarrow \mathbb{R}$

$\hookrightarrow \tilde{f}: A \times B \longrightarrow \mathbb{R}$

$$(x,y) \longmapsto \begin{cases} f(x,y) & \text{if } (x,y) \in U \\ 0 & \text{if } (x,y) \notin U \end{cases}$$

$$\int_U f \, d\lambda^{(n+m)} = \int_{A\times B} \tilde{f} \, d\lambda^{(n+m)} \overset{\text{Fubini}}{=} \int_A \left(\int_B \tilde{f}(x,y) \, d^m y \right) d^n x$$

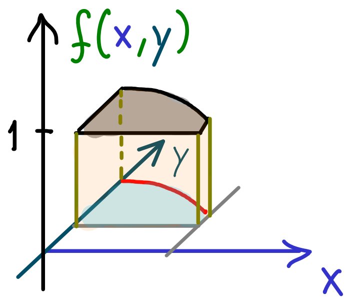
Example:



domain picture

area

volume



graph picture

$$\int_U 1 \, d(x,y)$$

$$= \int_{[0,1]\times[1,3]} \tilde{f}(x,y)\, d(x,y) \quad \text{with} \quad \tilde{f}(x,y) := \begin{cases} 1, & x\in[0,1],\, y\in[1,3-x^2] \\ 0 & \text{else} \end{cases}$$

Fubini

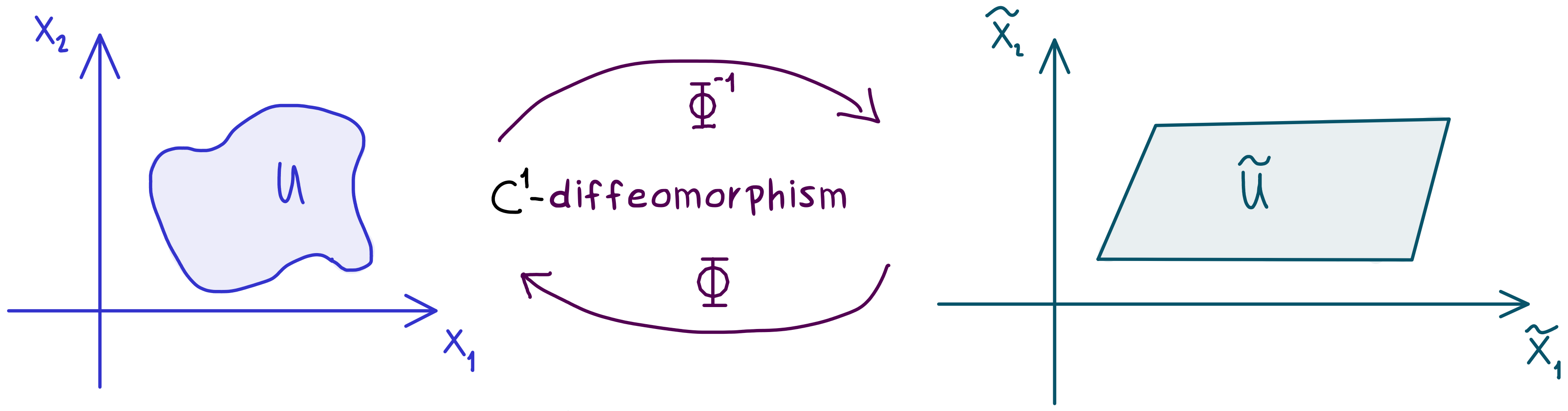
$$= \int_0^1 \left(\int_1^3 \tilde{f}(x,y)\, dy \right) dx = \int_0^1 \left(\int_1^{3-x^2} 1 \, dy \right) dx$$

$$= \int_0^1 (3 - x^2 - 1)\, dx = \int_0^1 (2 - x^2)\, dx = \frac{5}{3}$$

Multidimensional Integration - Part 5

$f : U \longrightarrow \mathbb{R}$ measurable , $U \subseteq \mathbb{R}^n$ open

$\longrightarrow \int_U f(x) \, d^n x$



$\Phi : \tilde{U} \longrightarrow U$ continuously differentiable + bijective

$\Phi^{-1} : U \longrightarrow \tilde{U}$ continuously differentiable

<u>substitution:</u> $x = \Phi(\tilde{x})$ $\xrightarrow{\text{in one dimension!}}$ $dx = \Phi'(\tilde{x}) \, d\tilde{x}$

$\xrightarrow{\text{now!}}$ $d^n x = \left| \det\left(J_\Phi(\tilde{x}) \right) \right| \, d^n \tilde{x}$

<u>Change of variables formula:</u> $\int_{\Phi[\tilde{U}]} f(x) \, d^n x = \int_{\tilde{U}} f(\Phi(\tilde{x})) \left| \det\left(J_\Phi(\tilde{x}) \right) \right| \, d^n \tilde{x}$

If one exists,
then also the other!