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# Henri Lebesgue and the Development of the Integral Concept

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# Henri Lebesgue and the Development of the Integral Concept

Janet Heine Barnett\*

July 8, 2016

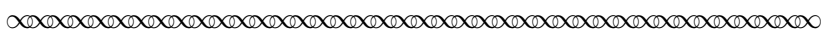
In an important text published in 1853, the celebrated German mathematician Bernhard Riemann (1826–1866) presented the approach to integration that is still known by his name today. In fact, Riemann devoted only a small portion (5–6 pages) of his text to the question of how to define the integral. In his 1875 publication *Mémoire sur les fonctions discontinues*, the French mathematician Gaston Darboux (1842–1917), an admirer of Riemann’s ideas, provided the rigorous reformulation of the Riemann integral which is learned in most undergraduate level analysis courses. Using the precise definitions in the reformulation, Darboux also provided rigorous proofs of the fundamental properties of Riemann integrable functions, including the following:

- Every continuous function is integrable.
- If  $f$  is (Riemann) integrable, then  $F(x) = \int_a^x f(y)dy$  is continuous in  $x$ .
- If  $f$  is continuous at  $x_0$ , then  $F(x) = \int_a^x f(y)dy$  is differentiable at  $x_0$  with  $F'(x_0) = f(x_0)$ .

Despite possessing these useful properties, Riemann’s version of integration was not perfect. Just over twenty five years later, the French mathematician Henri Lebesgue (1875–1941) formulated a new integral concept with the goal of addressing certain weaknesses of Riemann’s version. Lebesgue began his work in this area just after he finished his undergraduate work at the age of 22, and completed his doctoral dissertation (entitled *Intégrale, longueur, aire (Integral, Length, Area)* five years later in 1902. In this project, we will examine excerpts from a later 1926 paper *Sur le développement de la notion d’intégrale* (in which Lebesgue described the essential idea of what is now called the ‘Lebesgue integral’) as a means to gain insight into the Riemann integral and its relative strengths and weaknesses, and to examine how the underlying idea of the Lebesgue integral differs from that of the Riemann integral.

## 1 A first glimpse at what goes wrong with the Riemann integral

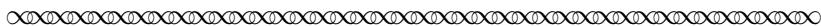
We begin with an excerpt from the introduction to Lebesgue’s doctoral thesis (as quoted in [2, pp. 271-272]):



It is known that there are derivatives that are not integrable, if one accepts Riemann’s definition of the integral; the kind of integration as defined by Riemann does not allow in all cases to solve the fundamental problem of calculus:

Find a function with a given derivative.

It thus seems natural to search for a definition of the integral which makes integration the inverse operation of differentiation in as large a range as possible.



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Notice that the problem of finding a function with a given derivative can be rephrased as follows: given a function  $f$ , can we find an antiderivative (also called a ‘primitive function’)  $F$  such that  $F' = f$ ? Task 1 gives a reminder about why the Riemann integral *does* solve this problem for certain special class of functions.

**Task 1** Recall that for the Riemann integral, the following theorem holds (and was first rigorously proven by Darboux):

If  $f$  is continuous at  $x_0$ , then  $F(x) = \int_a^x f(y)dy$  is differentiable at  $x_0$  with  $F'(x_0) = f(x_0)$ .

Explain how this solves the problem of finding a function with a given derivative in the case where the given derivative is a continuous function.

Taking Task 1 into account, we see that every continuous function is indeed antidifferentiable. Thus, a function that is Riemann integrable but not antidifferentiable (i.e., not itself a derivative) must necessarily be discontinuous. Although the construction of such a function is beyond the scope of this project, Task 2 gives us a glimpse into a related difficulty with the Riemann integral.

**Task 2** Consider the sequence of functions  $(f_n)$  where for each  $n \in \mathcal{Z}^+$ , the function  $f_n : [0, 1] \rightarrow \mathcal{R}$  is defined by<sup>1</sup>

$$f_n(x) = \begin{cases} 1 & \text{if } x \in A_n \\ 0 & \text{if } x \notin A_n \end{cases} ,$$

where the set  $A_n$  is defined by  $A_n = \{\frac{p}{q} \mid p, q \in \mathcal{Z}^+ \wedge \gcd(p, q) = 1 \wedge q \leq n\}$ .

- (a) Use theorems about Riemann integrals to explain why each of the individual functions  $f_n$  Riemann integrable on  $[0, 1]$ . (Feel free to use a modern textbook as needed to remind yourself about these theorems.)
- (b) What is the value of each of the individual Riemann integrals  $\int_0^1 f_n(x)dx$ ? Explain.
- (c) Given  $x \in [0, 1]$ , explain why  $\lim_{n \rightarrow \infty} f_n(x) = f(x)$ , where  $f$  is the Dirichlet function:

$$f(x) = \begin{cases} 1 & \text{if } x \in \mathcal{Q} \\ 0 & \text{if } x \notin \mathcal{Q} \end{cases}$$

[In other words, show that  $(f_n)$  converges pointwise to  $f$ .]

- (d) Use the definition of the Riemann integral to explain why  $f$  is NOT Riemann integrable on  $[0, 1]$ .
- (e) Finally, explain why the following equation fails to hold when Riemann integration is used:

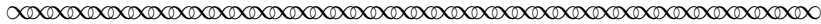
$$\lim_{n \rightarrow \infty} \int_0^1 f_n(x)dx = \int_0^1 f(x)dx$$

## 2 The history of the integral concept according to Lebesgue

We now look at Lebesgue’s discussion of the pre-history of his notion of integration.

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<sup>1</sup>Alternatively, we could use the fact that the set of rational numbers  $\mathcal{Q}$  is countable to enumerate the elements of  $\mathcal{Q} \cap [0, 1]$  as  $\{x_k \mid k \in \mathcal{Z}\}$ , and then define  $f_n : [0, 1] \rightarrow \mathcal{R}$  by  $f_n(x) = \begin{cases} 1 & \text{if } x \in \{x_1, x_2, \dots, x_n\} \\ 0 & \text{otherwise} \end{cases}$ .



Leaving aside all technicalities, we are going to examine the successive modifications and enrichments of the concept of the integral and the appearance of other notions used in recent research on functions of a real variable.

Before Cauchy there was no definition of the integral in the modern meaning of the word “definition”. One merely said which areas had to be added or subtracted in order to obtain the integral  $\int_a^b f(x)dx$ .

For Cauchy a definition was necessary, because with him there appeared the concern for rigor which is characteristic of modern mathematics. Cauchy defined continuous functions and their integrals in about the same way as we do today. In order to arrive at the integral of  $f(x)$  it suffices to form the sums (Fig. 132.1),

$$S = \sum f(\xi_i)(x_{i+1} - x_i), \tag{1}$$

which surveyors and mathematicians have always used to approximate area, and then deduce the integral  $\int_a^b f(x) dx$  by passage to the limit.

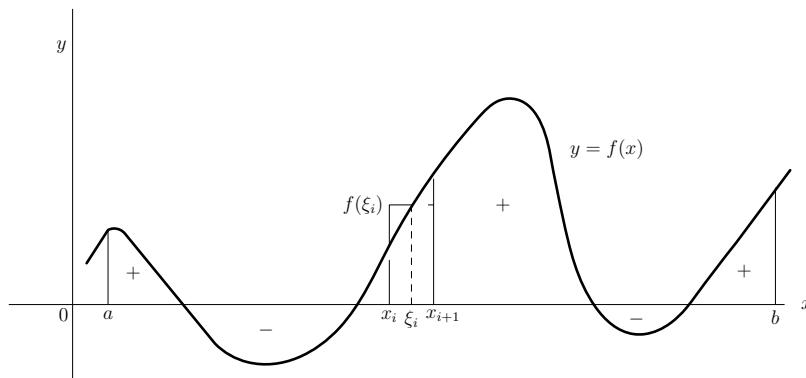


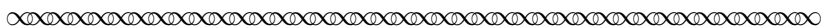
Figure 132.1

Although the legitimacy of such a passage to the limit was evident for one who thought in terms of area, Cauchy had to demonstrate that  $S$  actually tended to a limit in the conditions he considered. A similar necessity appears every time one replaces an experimental notion by a purely logical definition. One should add that the interest of the defined object is no longer obvious, it can be developed only from a study of the properties following from the definition. This is the price of logical progress.

What Cauchy did is so substantial that it has a kind of philosophic sweep. It is often said that Descartes reduced geometry to algebra. I would say more willingly that by the use of coordinates he reduced all geometries to that of the straight line, and that the straight line, in giving us the notions of continuity and irrational number, has permitted algebra to attain its present scope.

In order to achieve the reduction of all geometries to that of the straight line, it was necessary to eliminate a certain number of concepts related to geometries of several dimensions, such as the length of a curve, the area of a surface, and the volume of a body. The progress realized by Cauchy lies precisely here. After him, in order to complete the arithmetization of mathematics it was sufficient for the arithmeticians to construct the linear continuum from the natural numbers.

And now, should we limit ourselves to doing analysis? No. Certainly, everything that we do can be translated into arithmetical language, but if we renounce direct, geometrical, and intuitive views, if we are reduced to pure logic which does not permit a choice among things that are correct, then we would hardly think of many questions and certain concepts, for example, most of the ideas that we are going to examine here today, would escape up completely.



**Task 3** According to Lebesgue:

- (a) How was the integral defined before Cauchy?
- (b) What were Cauchy's motivation for providing a new definition of the integral?
- (c) What new difficulties arose because of the approach that Cauchy took?
- (d) What progress did Cauchy's approach make possible?  
Do you agree with Lebesgue that this was progress? Why or why not?

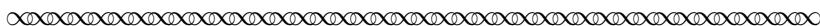
**Task 4** In the last paragraph of the preceding excerpt, Lebesgue discussed the question

And now, should we limit ourselves to doing analysis?

What did Lebesgue mean by this question, and how did he answer it?

To answer these questions, it will also be useful to look back at the two penultimate paragraphs of the excerpt (starting with "What Cauchy did was so substantial that . . .").

In the next excerpt, Lebesgue continued his discussion of the history of integration by looking at Riemann's approach.



For a long time certain discontinuous functions have been integrated. Cauchy's definition still applies to these integrals, but it is natural to examine, as did Riemann, the exact capacity of this definition.

If  $\underline{f}_i$  and  $\overline{f}_i$  represent the upper and lower bounds of  $f(x)$  in  $(x_i, x_{i+1})$ , then  $S$  lies between

$$\underline{S} = \sum \underline{f}_i(x_{i+1} - x_i) \quad \text{and} \quad \overline{S} = \sum \overline{f}_i(x_{i+1} - x_i).$$

Riemann showed that for the definition of Cauchy to apply it is sufficient that

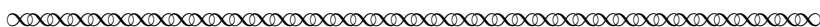
$$\overline{S} - \underline{S} = \sum (\overline{f} - \underline{f})(x_{i+1} - x_i)$$

tends toward zero for a particular sequence of partitions of the interval from  $a$  to  $b$  into smaller and smaller subdivisions  $(x_i, x_{i+1})$ . Darboux added that under the usual operation of passage to the limit  $\underline{S}$  and  $\overline{S}$  always give two definite numbers

$$\int_a^b \underline{f}(x) dx \quad \text{and} \quad \int_a^b \overline{f}(x) dx.$$

From a logical point of view, these are very natural definitions, aren't they? However, one can say that from a practical point of view they have been useless. In particular, Riemann's definition has the drawback of applying only rarely and in a sense by chance.

It is evident that breaking up the interval  $(a, b)$  into smaller and smaller subintervals  $(x_i, x_{i+1})$  makes the differences  $\overline{f}_i - \underline{f}_i$  smaller and smaller if  $f(x)$  is continuous, and that the continued refinement of the subdivision will make  $\overline{S} - \underline{S}$  tend toward zero if there are only a few points of discontinuity. But we have no reason to hope that the same thing will happen for a function that is discontinuous everywhere. To take smaller intervals  $(x_i, x_{i+1})$ , that is to say values of  $f(x)$  corresponding to values of  $x$  closer together, does not in any way guarantee that one takes values of  $f(x)$  whose differences become smaller.



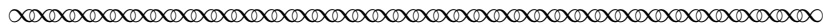
**Task 5**

This task compares Lebesgue’s discussion of the Riemann integral to the presentation given for this concept in a current undergraduate textbook in analysis. (You can choose any such textbook for completion of this task.)

- How do the definitions of  $\underline{S}$  and  $\overline{S}$  relate to the corresponding concepts in the definition of the Riemann integral in the textbook you have selected? Compare both the definition given in that text, and the notation used therein.
- Directly after defining  $\underline{S}$  and  $\overline{S}$ , Lebesgue mentioned a theorem about Riemann integration. Find this theorem in your selected textbook. Identify it both by the name (or theorem number) used in that textbook and by page number on which it appears. How is the textbook’s version the same/different from that given by Lebesgue?
- Who does Lebesgue credit for being the first to recognize that  $\underline{S}$  and  $\overline{S}$  “always give two definite numbers”? What other theorem(s) are attributed to this same individual in your selected textbook? [Give the name/theorem number, page number and a full statement].

### 3 Enter Lebesgue!

We now look at Lebesgue’s initial discussion of the key idea behind his new approach to integration.



Let us be guided by the goal to be attained—to collect approximately equal values of  $f(x)$ . It is clear then that we must break up not  $(a, b)$ , but the interval  $(\underline{f}, \overline{f})$  bounded by the lower and upper bounds of  $f(x)$  in  $(a, b)$ . Let us do this with the aid of numbers  $y_i$  differing among themselves by less than  $\epsilon$ . We are led to consider the values of  $f(x)$  defined by

$$y_i \leq f(x) \leq y_{i+1}.$$

The corresponding values of  $x$  form a set  $E_i$ . In Figure 132.2 this set  $E_i$  consists of four intervals. With some continuous functions it might consist of an infinity of intervals. For an arbitrary function it might be very complicated. But this matters little. It is this set  $E_i$  which plays the role analogous to the interval  $(x_i, x_{i+1})$  in the usual definition of the integral of continuous functions, since it tells us the values of  $x$  which give to  $f(x)$  approximately equal values.

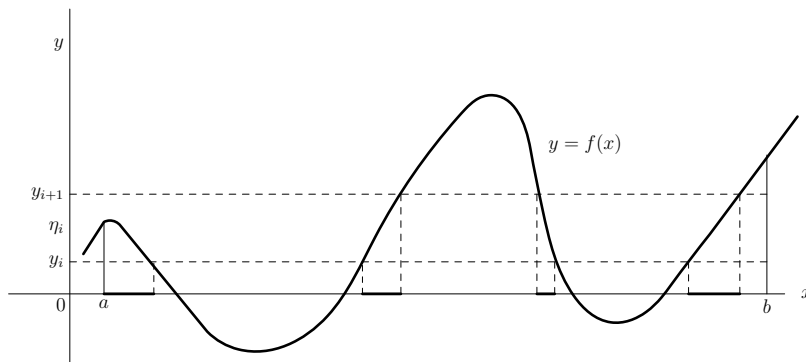


Figure 132.2

If  $\eta_i$  is any number whatever taken between  $y_i$  and  $y_{i+1}$ ,  $y_i \leq \eta_i \leq y_{i+1}$ , the values of  $f(x)$  for points of  $E_i$  differ from  $\eta_i$  by less than  $\epsilon$ . The number  $\eta_i$  is going to play the role which  $f(\xi_i)$  played in

formula (1)<sup>2</sup>. As to the role of the length or measure  $x_{i+1} - x_i$  of the interval  $(x_i, x_{i+1})$ , it will be played by a measure  $m(E_i)$  which we shall assign to the set  $E_i$  in a moment. In this way we form the sum

$$S = \sum \eta_i m(E_i). \tag{2}$$

Let us look closely at what we have just done and, in order to understand it better, repeat it in other terms.

The geometers of the seventeenth century considered the integral of  $f(x)$ —the word “integral” had not been invented, but that does not matter—as the sum of an infinity of indivisibles, each of which was the ordinate, positive or negative, of  $f(x)$ . Very well! We have simply grouped together the indivisibles of comparable size. We have, as one says in algebra, collected similar terms. One could say that, according to Riemann’s procedure, one tried to add the indivisibles by taking them in the order in which they were furnished by the variation in  $x$ , like an unsystematic merchant who counts coins and bills at random in the order in which they came to hand, while we operate like a methodical merchant who says:

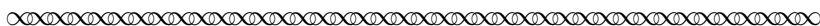
- I have  $m(E_1)$  pennies which are worth  $1 \cdot m(E_1)$ ,
- I have  $m(E_2)$  nickels worth  $5 \cdot m(E_2)$ ,
- I have  $m(E_3)$  dimes worth  $10 \cdot m(E_3)$ , etc.

Altogether then I have

$$S = 1 \cdot m(E_1) + 5 \cdot m(E_2) + 10 \cdot m(E_3) + \dots$$

The two procedures will certainly lead the merchant to the same result because no matter how much money he has there is only a finite number of coins or bills to count. But for us who must add an infinite number of indivisibles the difference between the two methods is of capital importance.

We now consider the definition of the number  $m(E_i)$  attached to  $E_i$ . The analogy of this measure to length, or even to a number of coins, leads us naturally to say that, in the example of Fig. 132.2,  $m(E_i)$  will be the sum of the lengths of the four intervals that make up  $E_i$ , and that, in an example where  $E_i$  is formed from an infinity of intervals,  $m(E_i)$  will be the sum of the length of all these intervals. ....



Let’s pause to consider what Lebesgue has done so far, before we continue our reading.

**Task 6**

- (a) Note that Lebesgue has partitioned the range of the function, using sets  $\{y_0, y_1, \dots, y_n\}$  for which  $y_i - y_{i-1} < \epsilon$  for each  $i \in \{1, 2, \dots, n\}$  and  $\epsilon > 0$ .

How is this similar to what happens with the Riemann integral? How is it different?

- (b) As you examine equation (2) in the previous excerpt:

Note that  $S$  is a number that depends on the values of  $\eta_i$  which are chosen to ‘represent’ each set  $E_i$ . Also note that the sets  $E_i$  in turn depend on the partition  $\{y_0, y_1, \dots, y_n\}$  chosen.

Thus, for a given function  $f$  on a given interval  $[a, b]$ , we get a large collection of numbers  $S$  (one for each possible partition and each choice of  $\eta_i$ ), not just a single number  $S$ .

How is this similar to what happens with the Riemann integral? How is it different?

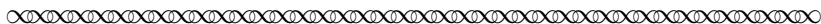
In particular, does the Riemann integral involve a similar collection of values?

- (c) In terms of the ‘money-counting’ analogy, how does Lebesgue describe the difference between the Riemann-Cauchy definition for integrals and Lebesgue’s idea for defining this concept?

How does this relate to the different types of partitioning that is involved in these two types of integral?

<sup>2</sup>Lebesgue’s formula (1) is stated in the earlier excerpt describing Cauchy’s view of integration, on page 3 of this project.

The next excerpt includes a discussion of the notion of the ‘measure of a set’ that Lebesgue used to complete the definition of his integral. As you read this, keep in mind that he omitted some technical details from the paper we are reading. Accordingly, you should read for the general feel of what Lebesgue was doing, and not be too concerned about all the technical details.



... In the general case it leads us to proceed as follows. Enclose  $E_i$  in a finite or denumerably infinite number of intervals, and let  $l_1, l_2, \dots$  be the length of these intervals. We obviously wish to have

$$m(E_i) \leq l_1 + l_2 + \dots$$

If we look for the greatest lower bound of the second member for all possible systems of intervals that cover  $E_i$ , this bound will be an upper bound of  $m(E_i)$ . For this reason we represent it by  $\overline{m(E_i)}$ , and we have

$$m(E_i) \leq \overline{m(E_i)}. \tag{3}$$

If  $C$  is the set of points of the interval  $(a, b)$  that do not belong to  $E_i$ , we have similarly

$$m(C) \leq \overline{m(C)}.$$

Now we certainly wish to have

$$m(E_i) + M(C) = m[(a, b)] = b - a,$$

and hence we must have

$$m(E_i) \geq b - a - \overline{m(C)}. \tag{4}$$

The inequalities (3) and (4) give us upper and lower bounds for  $m(E_i)$ . One can easily see that these two inequalities are never contradictory. When the lower and upper bounds for  $E_i$  are equal,  $m(E_i)$  is defined, and we say then that  $E_i$  is measurable.

A function  $f(x)$  for which the sets  $E_i$  are measurable for all choices of  $y_i$  is called measurable. For such a function formula (2) defines a sum  $S$ . It is easy to prove that when the  $y_i$  vary so that  $\epsilon$  tends toward zero, the  $S$  tend toward a definite limit which is, by definition,  $\int_a^b f(x) dx$ .



**Task 7** This task looks at the Lebesgue integral for the Dirichlet function.

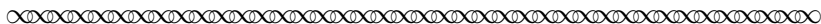
Using the definition of ‘measure of a set’ given by Lebesgue in the last excerpt, it can be shown that  $m(A) = 0$  for any set  $A$  that is either finite or countably infinite.

- (a) Use the measure facts given above to explain why  $m(\mathcal{Q} \cap [0, 1]) = 0$  and  $m(\mathcal{I} \cap [0, 1]) = 1$ .
- (b) Use the measure facts stated in part (a) of this task to determine the value of the Lebesgue integral  $\int_0^1 f(x) dx$  for the Dirichlet function (defined earlier in Task 2). Explain your reasoning.
- (c) Comment on how the value of the Lebesgue integral for the Dirichlet function differs from the situation with the Riemann integral for this same function.
- (d) Which of these integrals (Lebesgue vs. Riemann) do you feel captures the notion of ‘area’ under the Dirichlet function more ‘accurately’, and why?
- (e) Now look at the function sequence  $(f_n)$  defined in Task 2. Use the measure facts from part (a) of this task to determine the value of the Lebesgue integral  $\int_0^1 f_n(x) dx$  for each  $n \in \mathcal{Z}^+$ .
- (f) Recall (from Task 2) that the following equation does not hold when Riemann integration is used. Does it hold when Lebesgue integration is used? Explain why or why not.

$$\lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = \int_0^1 f(x) dx$$



We end our reading of Lebesgue with one final excerpt in which he discussed two extensions of his basic idea for how to approach integration.



This first extension of the notion of the definite integral led to many others. Let us suppose that it is a question of integrating a function  $f(x, y)$  of two variables. Proceeding exactly as before, we construct sets  $E_i$  which are now sets of points in the plane and no longer on a line. To these sets we must now attribute a plane measure, and this measure is deduced from the area of rectangles

$$\alpha \leq x \leq \beta; \quad \gamma \leq y \leq \delta$$

in exactly the same way as the linear measure was derived from the length of intervals. Once measure is defined, formula (2) gives the sums  $S$  from which the integral is obtained by passage to the limit. Hence the definition that we have considered extends immediately to functions of several variables.

Here is another extension which applies equally well, regardless of the number of variables, but which I explain only in the case where it is a question of integrating  $f(x)$  in the interval  $(a, b)$ . I have said that it is a question of summing indivisibles represented by the various ordinates at points  $x, y = f(x)$ . A moment ago, we collected these indivisibles according to their sizes. Now let us merely group them according to their signs. We will have to consider then the set  $E_p$  of points in the plane whose ordinates are positive, and the set  $E_n$  of points whose ordinates are negative. As I recalled at the beginning of my lecture, for the simple case where  $f(x)$  is continuous, even before Cauchy's time one wrote

$$\int_a^b f(x) dx = \text{area}(E_p) - \text{area}(E_n).$$

This leads us to assert

$$\int_a^b f(x) dx = m_s(E_p) - m_s(E_n),$$

where  $m_s$  stands for a plane measure. This new definition is equivalent to the preceding one. It brings us back to the intuitive method before Cauchy, but the definition of measure puts it on a solid logical foundation.



**Task 8**

This task includes some closing questions about Lebesgue's approach to integration.

- (a) At the very end of final paragraph, Lebesgue made the interesting assertion that his definition captures the pre-Cauchy intuitive idea about integrals, while placing this intuitive idea on a 'solid logical foundation'. Do you agree that his definition (the systematic merchant idea) accomplishes these two goals? Why or why not?
- (b) Lebesgue's primary reason for generalizing the Cauchy-Riemann definition is to handle certain kinds of functions that the earlier definition could not deal with. (He commented on this in several places in the excerpts provided in this project.)  
What types of functions could Lebesgue 'handle' that the earlier definition could not?
- (c) What questions or comments do you have about the excerpts we have read from Lebesgue that have not been addressed in the tasks in this project? **Write at least one MATHEMATICAL question and at least one MATHEMATICAL comment, please!**

## 4 Epilogue

What *classes* of functions are *integrable*? For example, are all derivatives integrable? Although these are now standard questions to consider in analysis, it would not have occurred to mathematicians prior to the late 19th century to ask them. As Lebesgue has explained, its answer also depends on the type of integration used. In the 17th and 18th centuries, the integral was just an antiderivative, so that all derivatives were integrable, but nothing else was. With the Riemann integral, some non-derivatives are integrable; for example, any function with a single jump discontinuity is easily seen to be Riemann integrable, but can not be a derivative since it fails to satisfy the Intermediate Value Property. (*You should be able to prove both these facts about functions with a single jump discontinuity, using results from an undergraduate textbook on analysis!*)

On the other hand, some derivatives have too many discontinuities to be Riemann integrable. In fact, Lebesgue proved the following in his doctoral dissertation:

### Lebesgue's Criterion of Riemann Integrability

$f$  is Riemann integrable iff the set  $D_f$  of all discontinuities of  $f$  has measure zero.

As noted earlier (in Task 7), all finite and countably infinite sets have measure 0 — but so do *some* uncountably infinite sets. This means that the cardinality of the set of discontinuities  $D_f$  is not important for Riemann integrability of  $f$ , since only the *measure* of  $D_f$  matters. For instance, if  $D_f = C$ , where  $C$  is the Cantor set, then  $f$  will be Riemann integrable, since  $m(C) = 0$ , even though  $C$  is uncountable!

Returning now to the issue raised by Lebesgue in the very first excerpt in this project, there are also DERIVATIVES  $f'$  for which the set of discontinuities  $D_{f'}$  is not of measure zero; thus, by Lebesgue's Criterion, such derivatives  $f'$  are NOT Riemann integrable! This means that the well-beloved Evaluation Version of the Fundamental Theorem of Calculus  $\left[ \int_a^b f' = f(b) - f(a) \right]$  might not hold, since  $\int_a^b f'$  might not even exist!

As it turns out, not all derivatives are Lebesgue integrable either. However, the class of Lebesgue integrable functions is larger than the class of Riemann integrable functions, as the example of the Dirichlet function demonstrates. Importantly, if  $f$  is Riemann integrable, then  $f$  is also Lebesgue integrable, and both integrals will have the same value. For these and other reasons, the Lebesgue integral is the current standard in graduate courses and mathematical research — at least for the time being!

## References

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- [4] Lebesgue, H. 1926. *Sur le développement de la notion d'intégrale*, Matematisk Tidsskrift B. [The English translation used in this project is taken from *Classics of Mathematics* (ed. R. Calinger), Prentice-Hall: New Jersey, 1995.]

## Instructor Notes

The primary goal of this Primary Source Project (PSP) is to consolidate students' understanding of the Riemann integral, and its relative strengths and weaknesses. This is accomplished by contrasting the Riemann integral with the Lebesgue integral, as described by Lebesgue himself in a relatively non-technical paper published in 1926. A second mathematical goal of this PSP is to introduce the important concept of the Lebesgue integral, which is rarely discussed in an undergraduate course on analysis. Additionally, by offering an overview of the evolution of the integral concept, students are exposed to the ways in which mathematicians hone various tools of their trade (e.g., definitions, theorems).

In light of the PSP goals, it is assumed that students have studied the rigorous definition of the Riemann integral as it is presented in an undergraduate textbook on analysis. Several tasks in this PSP ask students to compare comments made by Lebesgue with the definitions and theorems in such a text. Familiarity with the Dirichlet function is also useful for Task 2 and Task 7. These tasks also refer to pointwise convergence of function sequences, but no prior familiarity with function sequences is required.

Classroom implementation of this PSP can be carried out in a number of different ways.

The author has often used this PSP as a culminating class project on Riemann integration. Students are assigned to read the entire PSP and respond (in writing) to the questions therein prior to class discussion. Typically, the PSP is assigned approximately one week prior to a class discussion of it. Students are encouraged to discuss the reading and PSP tasks with each other or with the instructor before its due date (provided their written responses are their own). While there is no prohibition against using additional resources to complete the PSP, it is important to assure students that there is no need to do any historical research in order to complete it. On the assignment due date, a whole class discussion (45 - 50 minutes) of the reading is conducted by the instructor, with student responses to various PSP tasks are elicited during that discussion. (This discussion could also be conducted after the instructor has collected and read students' written PSP work.) Students' completed PSP write-ups are evaluated and assigned a score that is included in the computation of their course grade.

Alternatively, the majority of tasks in this PSP are well suited to completion by students in small groups during class time, supplemented by whole group discussion at key points in the PSP to consolidate student understanding. Certain tasks would also make for good individual assignments as follow-up to class work. To reap the full mathematical benefits offered by the reading of primary sources, students should be required to read assigned sections in advance of any in-class work; advance preparation by students of (perhaps preliminary) responses to tasks that will be discussed during in-class work is also recommended. Since it is not necessary to discuss all tasks during class, some of these could also be assigned for individual write-up either in advance of in-class discussion or as a follow-up to that discussion. Depending on the exact combination of how individual/group assignments are arranged, this method of implementation would require 2 - 3 class days (based on 50 minute class periods).

Because introducing students to the concept of the Lebesgue integral is only a secondary focus of this PSP, certain technical details related to Lebesgue integration are intentionally glossed over. This is especially the case with the discussion of the definition of measure in the excerpt on page 7. Instructors who wish to study these ideas in more detail could develop additional tasks for students to consider, or discuss the definition of measure with students in a whole class discussion. This would naturally require additional class time.

LaTeX code of the entire PSP is available from the author by request to facilitate preparation of 'in-class task sheets' based on tasks included in the project. The PSP itself can also be modified by instructors as desired to better suit their goals for the course.

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