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Lebesgue Integral Overview by Dr Peyam 3 years ago 26 minutes 65,317 views In this video, I present an overview (without proofs) of the Lebesgue , integral , , which is a more general way of integrating a function.

[Measure Theory - Part 7 - Monotone convergence theorem \(and more\)](#)

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[prof. Alexander Volberg - October 9 2020](#)

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Stieltjes Integral by Dr Peyam 3 years ago 11 minutes, 49 seconds 44,345 views In this video (which I made up on the spot!), I calculate the Stieltjes , integral , of x from 0 to 1 with alpha(x) = x^2. That , integral , is a

[Riemann vs Lebesgue Integral](#)

Riemann vs Lebesgue Integral by Dr Peyam 3 years ago 13 minutes, 52 seconds 31,093 views In this video, I show how to calculate the , integral , of x^3 from 0 to 1 but using the Lebesgue , integral , instead of the Riemann

[Measure Theory](#)

Measure Theory by dehn t 6 years ago 2 hours, 27 minutes 25,554 views geometric , measure , theory http://www.msri.org/summer_schools/576.

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Measure Theory - Motivation by MathDoctorBob 9 years ago 14 minutes, 40 seconds 75,576 views Real Analysis: We motivate the idea of , measure , by considering an example where Riemann , integration , fails. We save , measures ,

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Lebesgue Integration Part 1 - The length function by Elliot Nicholson 6 years ago 17 minutes 38,992 views The Lebesgue , Integral , .

[Measure and Integration theory \(1st unit continue.\)](#)

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