

# Relationship between the Riemann and Lebesgue Integrals

Noboru Endou 

National Institute of Technology, Gifu College  
2236-2 Kamimakuwa, Motosu, Gifu, Japan

**Summary.** The goal of this article is to clarify the relationship between Riemann and Lebesgue integrals. In previous article [5], we constructed a one-dimensional Lebesgue measure. The one-dimensional Lebesgue measure provides a measure of any intervals, which can be used to prove the well-known relationship [6] between the Riemann and Lebesgue integrals [1]. We also proved the relationship between the integral of a given measure and that of its complete measure. As the result of this work, the Lebesgue integral of a bounded real valued function in the Mizar system [2], [3] can be calculated by the Riemann integral.

MSC: 26A42 68V20

Keywords: Riemann integrals; Lebesgue integrals

MML identifier: MESFUN14, version: 8.1.11 5.68.1412

## 1. PRELIMINARIES

Let us consider a non empty set  $X$  and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . Now we state the propositions:

- (1) (i)  $\text{rng } \max_+(f) \subseteq \text{rng } f \cup \{0\}$ , and  
(ii)  $\text{rng } \max_-(f) \subseteq \text{rng } (-f) \cup \{0\}$ .
- (2) If  $f$  is real-valued, then  $-f$  is real-valued and  $\max_+(f)$  is real-valued and  $\max_-(f)$  is real-valued. The theorem is a consequence of (1).
- (3) If  $f$  is without  $-\infty$  and without  $+\infty$ , then  $f$  is a partial function from  $X$  to  $\mathbb{R}$ .

(4) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . Suppose  $f$  is simple function in  $S$ . Then

(i)  $\max_+(f)$  is simple function in  $S$ , and

(ii)  $\max_-(f)$  is simple function in  $S$ .

PROOF: Consider  $F$  being a finite sequence of separated subsets of  $S$  such that  $\text{dom } f = \bigcup \text{rng } F$  and for every natural number  $n$  and for every elements  $x, y$  of  $X$  such that  $n \in \text{dom } F$  and  $x, y \in F(n)$  holds  $f(x) = f(y)$ . For every natural number  $n$  and for every elements  $x, y$  of  $X$  such that  $n \in \text{dom } F$  and  $x, y \in F(n)$  holds  $(\max_+(f))(x) = (\max_+(f))(y)$ . For every natural number  $n$  and for every elements  $x, y$  of  $X$  such that  $n \in \text{dom } F$  and  $x, y \in F(n)$  holds  $(\max_-(f))(x) = (\max_-(f))(y)$ .  $\square$

Let us consider real numbers  $a, b$ . Now we state the propositions:

(5) Suppose  $a \leq b$ . Then

(i) (B-Meas)( $[a, b]$ ) =  $b - a$ , and

(ii) (B-Meas)( $[a, b[$ ) =  $b - a$ , and

(iii) (B-Meas)( $]a, b]$ ) =  $b - a$ , and

(iv) (B-Meas)( $]a, b[$ ) =  $b - a$ , and

(v) (L-Meas)( $[a, b]$ ) =  $b - a$ , and

(vi) (L-Meas)( $[a, b[$ ) =  $b - a$ , and

(vii) (L-Meas)( $]a, b]$ ) =  $b - a$ , and

(viii) (L-Meas)( $]a, b[$ ) =  $b - a$ .

(6) Suppose  $a > b$ . Then

(i) (B-Meas)( $[a, b]$ ) = 0, and

(ii) (B-Meas)( $[a, b[$ ) = 0, and

(iii) (B-Meas)( $]a, b]$ ) = 0, and

(iv) (B-Meas)( $]a, b[$ ) = 0, and

(v) (L-Meas)( $[a, b]$ ) = 0, and

(vi) (L-Meas)( $[a, b[$ ) = 0, and

(vii) (L-Meas)( $]a, b]$ ) = 0, and

(viii) (L-Meas)( $]a, b[$ ) = 0.

(7) Let us consider an element  $A_1$  of the Borel sets, an element  $A_2$  of L-Field, and a partial function  $f$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$ . If  $A_1 = A_2$  and  $f$  is  $A_1$ -measurable, then  $f$  is  $A_2$ -measurable.

- (8) Let us consider real numbers  $a, b$ , and a non empty, closed interval subset  $A$  of  $\mathbb{R}$ . Suppose  $a < b$  and  $A = [a, b]$ . Let us consider a natural number  $n$ . If  $n > 0$ , then there exists a partition  $D$  of  $A$  such that  $D$  divides into equal  $n$ .

Let  $F$  be a finite sequence of elements of the Borel sets and  $n$  be a natural number. One can check that the functor  $F(n)$  yields an extended real-membered set. Now we state the proposition:

- (9) Let us consider real numbers  $a, b$ , a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , and a partition  $D$  of  $A$ . Suppose  $A = [a, b]$ . Then there exists a finite sequence  $F$  of separated subsets of the Borel sets such that
- (i)  $\text{dom } D = \text{dom } F$ , and
  - (ii)  $\bigcup \text{rng } F = A$ , and
  - (iii) for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)]$ .

PROOF: Define  $\mathcal{P}[\text{natural number, set}] \equiv$  if  $\text{len } D = 1$ , then  $\$2 = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $\$1 = 1$ , then  $\$2 = [a, D(\$1)[$  and if  $1 < \$1 < \text{len } D$ , then  $\$2 = [D(\$1 -' 1), D(\$1)[$  and if  $\$1 = \text{len } D$ , then  $\$2 = [D(\$1 -' 1), D(\$1)]$ . For every natural number  $k$  such that  $k \in \text{Seg len } D$  there exists an element  $x$  of the Borel sets such that  $\mathcal{P}[k, x]$  by [4, (5)]. Consider  $F$  being a finite sequence of elements of the Borel sets such that  $\text{dom } F = \text{Seg len } D$  and for every natural number  $k$  such that  $k \in \text{Seg len } D$  holds  $\mathcal{P}[k, F(k)]$ . For every objects  $x, y$  such that  $x \neq y$  holds  $F(x)$  misses  $F(y)$ . For every natural number  $k$  such that  $k \in \text{dom } F$  and  $k \neq \text{len } D$  holds  $\bigcup \text{rng}(F \upharpoonright k) = [a, D(k)[$ .  $\bigcup \text{rng } F = A$ .  $\square$

Let us consider real numbers  $a, b$ , a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , a partition  $D$  of  $A$ , and a partial function  $f$  from  $A$  to  $\mathbb{R}$ . Now we state the propositions:

- (10) Suppose  $A = [a, b]$ . Then there exists a finite sequence  $F$  of separated subsets of the Borel sets and there exists a partial function  $g$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)]$  and  $g$  is simple function in the Borel sets and  $\text{dom } g = A$  and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \inf \text{rng}(f \upharpoonright \text{divset}(D, k))$ .

PROOF: Consider  $F$  being a finite sequence of separated subsets of the Borel sets such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)]$ .

Define  $\mathcal{P}[\text{object}, \text{object}] \equiv$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $\$1 \in F(k)$  and  $\$2 = \inf \text{rng}(f \upharpoonright \text{divset}(D, k))$ . Consider  $g$  being a partial function from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that for every object  $x$ ,  $x \in \text{dom } g$  iff  $x \in \mathbb{R}$  and there exists an object  $y$  such that  $\mathcal{P}[x, y]$  and for every object  $x$  such that  $x \in \text{dom } g$  holds  $\mathcal{P}[x, g(x)]$ . For every natural number  $k$  and for every elements  $x, y$  of  $\mathbb{R}$  such that  $k \in \text{dom } F$  and  $x, y \in F(k)$  holds  $g(x) = g(y)$ .  $\square$

- (11) Suppose  $A = [a, b]$ . Then there exists a finite sequence  $F$  of separated subsets of the Borel sets and there exists a partial function  $g$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)]$  and  $g$  is simple function in the Borel sets and  $\text{dom } g = A$  and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \sup \text{rng}(f \upharpoonright \text{divset}(D, k))$ .

PROOF: Consider  $F$  being a finite sequence of separated subsets of the Borel sets such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k -' 1), D(k)]$ .

Define  $\mathcal{P}[\text{object}, \text{object}] \equiv$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $\$1 \in F(k)$  and  $\$2 = \sup \text{rng}(f \upharpoonright \text{divset}(D, k))$ . Consider  $g$  being a partial function from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that for every object  $x$ ,  $x \in \text{dom } g$  iff  $x \in \mathbb{R}$  and there exists an object  $y$  such that  $\mathcal{P}[x, y]$  and for every object  $x$  such that  $x \in \text{dom } g$  holds  $\mathcal{P}[x, g(x)]$ . For every natural number  $k$  and for every elements  $x, y$  of  $\mathbb{R}$  such that  $k \in \text{dom } F$  and  $x, y \in F(k)$  holds  $g(x) = g(y)$ .  $\square$

- (12) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ , a finite sequence  $F$  of separated subsets of  $S$ , a finite sequence  $a$  of elements of  $\overline{\mathbb{R}}$ , and a natural number  $n$ . Suppose  $f$  is simple function in  $S$  and  $F$  and  $a$  are representation of  $f$  and  $n \in \text{dom } F$ . Then

- (i)  $F(n) = \emptyset$ , or

(ii)  $a(n)$  is a real number.

Let  $A$  be a non empty, closed interval subset of  $\mathbb{R}$  and  $n$  be a natural number. Assume  $n > 0$  and  $\text{vol}(A) > 0$ . The functor  $\text{EqDiv}(A, n)$  yielding a partition of  $A$  is defined by

(Def. 1) *it divides into equal  $n$ .*

Now we state the propositions:

(13) Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , and a natural number  $n$ . If  $\text{vol}(A) > 0$  and  $\text{len EqDiv}(A, 2^n) = 1$ , then  $n = 0$ .

(14) Let us consider real numbers  $a, b$ , and a non empty, closed interval subset  $A$  of  $\mathbb{R}$ . Suppose  $a < b$  and  $A = [a, b]$ . Then there exists a division sequence  $D$  of  $A$  such that for every natural number  $n$ ,  $D(n)$  divides into equal  $2^n$ .  
 PROOF: Define  $\mathcal{P}[\text{natural number, object}] \equiv$  there exists a partition  $D$  of  $A$  such that  $D = \mathbb{S}_2$  and  $D$  divides into equal  $2^{\mathbb{S}_1}$ . For every element  $n$  of  $\mathbb{N}$ , there exists an element  $D$  of  $\text{divs } A$  such that  $\mathcal{P}[n, D]$ . Consider  $D$  being a function from  $\mathbb{N}$  into  $\text{divs } A$  such that for every element  $n$  of  $\mathbb{N}$ ,  $\mathcal{P}[n, D(n)]$ . For every natural number  $n$ ,  $D(n)$  divides into equal  $2^n$ .  $\square$

(15) Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , a partition  $D$  of  $A$ , and natural numbers  $n, k$ . Suppose  $D$  divides into equal  $n$  and  $k \in \text{dom } D$ . Then  $\text{vol}(\text{divset}(D, k)) = \frac{\text{vol}(A)}{n}$ .

(16) Let us consider a complex number  $x$ , and a natural number  $r$ . If  $x \neq 0$ , then  $(x^r)^{-1} = (x^{-1})^r$ .

(17) Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , and a sequence  $T$  of  $\text{divs } A$ . Suppose  $\text{vol}(A) > 0$  and for every natural number  $n$ ,  $T(n) = \text{EqDiv}(A, 2^n)$ . Then  $\delta_T$  is 0-convergent and non-zero.  
 PROOF: For every natural number  $n$ ,  $(\delta_T)(n) = 2 \cdot (\text{vol}(A)) \cdot ((2^{-1})^{n+1})$ . Define  $\mathcal{S}(\text{natural number}) = (2^{-1})^{\mathbb{S}_1+1}$ . Consider  $s$  being a sequence of real numbers such that for every natural number  $n$ ,  $s(n) = \mathcal{S}(n)$ . For every natural number  $n$ ,  $(\delta_T)(n) = 2 \cdot (\text{vol}(A)) \cdot s(n)$ .  $\square$

(18) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , an element  $E$  of  $S$ , a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ , a finite sequence  $F$  of separated subsets of  $S$ , and finite sequences  $a, x$  of elements of  $\overline{\mathbb{R}}$ . Suppose  $f$  is simple function in  $S$  and  $E = \text{dom } f$  and  $M(E) < +\infty$  and  $F$  and  $a$  are representation of  $f$  and  $\text{dom } x = \text{dom } F$  and for every natural number  $i$  such that  $i \in \text{dom } x$  holds  $x(i) = a(i) \cdot (M \cdot F)(i)$ . Then  $\int f \, dM = \sum x$ .

PROOF:  $\max_+(f)$  is simple function in  $S$  and  $\max_-(f)$  is simple function in  $S$ . Define  $\mathcal{P}[\text{natural number, extended real}] \equiv$  for every object  $x$  such that  $x \in F(\mathbb{S}_1)$  holds  $\mathbb{S}_2 = \max(f(x), 0)$ . For every natural number  $k$  such that  $k \in \text{Seg len } a$  there exists an element  $y$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{P}[k, y]$ . Consider

$a_1$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } a_1 = \text{Seg len } a$  and for every natural number  $k$  such that  $k \in \text{Seg len } a$  holds  $\mathcal{P}[k, a_1(k)]$ . For every natural number  $k$  such that  $k \in \text{dom } F$  for every object  $x$  such that  $x \in F(k)$  holds  $(\max_+(f))(x) = a_1(k)$ . Define  $\mathcal{Q}[\text{natural number, extended real}] \equiv \mathcal{S}_2 = a_1(\mathcal{S}_1) \cdot (M \cdot F)(\mathcal{S}_1)$ . Consider  $x_1$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } x_1 = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{Q}[k, x_1(k)]$ . Reconsider  $r_1 = x_1$  as a finite sequence of elements of  $\mathbb{R}$ .  $\int' \max_+(f) \, dM = \sum x_1$ .

Define  $\mathcal{P}[\text{natural number, extended real}] \equiv$  for every object  $x$  such that  $x \in F(\mathcal{S}_1)$  holds  $\mathcal{S}_2 = \max(-f(x), 0)$ . For every natural number  $k$  such that  $k \in \text{Seg len } a$  there exists an element  $y$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{P}[k, y]$ . Consider  $a_2$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } a_2 = \text{Seg len } a$  and for every natural number  $k$  such that  $k \in \text{Seg len } a$  holds  $\mathcal{P}[k, a_2(k)]$ . For every natural number  $k$  such that  $k \in \text{dom } F$  for every object  $x$  such that  $x \in F(k)$  holds  $(\max_-(f))(x) = a_2(k)$ . Define  $\mathcal{Q}[\text{natural number, extended real}] \equiv \mathcal{S}_2 = a_2(\mathcal{S}_1) \cdot (M \cdot F)(\mathcal{S}_1)$ . Consider  $x_2$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } x_2 = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{Q}[k, x_2(k)]$ . Reconsider  $r_2 = x_2$  as a finite sequence of elements of  $\mathbb{R}$ .  $\int' \max_-(f) \, dM = \sum x_2$ . For every object  $k$  such that  $k \in \text{dom } x$  holds  $x(k) = (r_1 - r_2)(k)$ .  $\square$

Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , a partial function  $f$  from  $A$  to  $\mathbb{R}$ , and a partition  $D$  of  $A$ . Now we state the propositions:

- (19) Suppose  $f$  is bounded and  $A \subseteq \text{dom } f$ . Then there exists a finite sequence  $F$  of separated subsets of the Borel sets and there exists a partial function  $g$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [\inf A, \sup A]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [\inf A, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k - '1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k - '1), D(k)]$  and  $g$  is simple function in the Borel sets and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \inf \text{rng}(f \upharpoonright \text{divset}(D, k))$  and  $\text{dom } g = A$  and  $\int g \, d\text{B-Meas} = \text{lower\_sum}(f, D)$  and for every real number  $x$  such that  $x \in A$  holds  $\inf \text{rng } f \leq g(x) \leq f(x)$ .

PROOF: Consider  $a, b$  being real numbers such that  $a \leq b$  and  $A = [a, b]$ . Consider  $F$  being a finite sequence of separated subsets of the Borel sets,  $g$  being a partial function from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k - '1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k - '1), D(k)]$  and  $g$  is simple function in the Borel

sets and  $\text{dom } g = A$  and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \inf \text{rng}(f \upharpoonright \text{divset}(D, k))$ . Define  $\mathcal{H}[\text{natural number, extended real}] \equiv \$_2 = \inf \text{rng}(f \upharpoonright \text{divset}(D, \$_1))$  and  $\$_2$  is a real number. For every natural number  $k$  such that  $k \in \text{Seg len } F$  there exists an element  $r$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{H}[k, r]$ .

Consider  $h$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } h = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{H}[k, h(k)]$ . For every natural number  $k$  such that  $k \in \text{dom } F$  for every object  $x$  such that  $x \in F(k)$  holds  $g(x) = h(k)$ . Define  $\mathcal{Z}[\text{natural number, extended real}] \equiv \$_2 = h(\$_1) \cdot ((\text{B-Meas}) \cdot F)(\$_1)$  and  $\$_2$  is a real number. For every natural number  $k$  such that  $k \in \text{Seg len } F$  there exists an element  $r$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{Z}[k, r]$ . Consider  $z$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } z = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{Z}[k, z(k)]$ .  $\int g \, d\text{B-Meas} = \sum z$ . For every object  $p$  such that  $p \in \text{dom } z$  holds  $z(p) = (\text{lower\_volume}(f, D))(p)$ . For every real number  $x$  such that  $x \in A$  holds  $\inf \text{rng } f \leq g(x) \leq f(x)$ .  $\square$

- (20) Suppose  $f$  is bounded and  $A \subseteq \text{dom } f$ . Then there exists a finite sequence  $F$  of separated subsets of the Borel sets and there exists a partial function  $g$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [\inf A, \sup A]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [\inf A, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k-1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k-1), D(k)]$  and  $g$  is simple function in the Borel sets and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \sup \text{rng}(f \upharpoonright \text{divset}(D, k))$  and  $\text{dom } g = A$  and  $\int g \, d\text{B-Meas} = \text{upper\_sum}(f, D)$  and for every real number  $x$  such that  $x \in A$  holds  $\sup \text{rng } f \geq g(x) \geq f(x)$ .

PROOF: Consider  $a, b$  being real numbers such that  $a \leq b$  and  $A = [a, b]$ . Consider  $F$  being a finite sequence of separated subsets of the Borel sets,  $g$  being a partial function from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$  such that  $\text{dom } F = \text{dom } D$  and  $\bigcup \text{rng } F = A$  and for every natural number  $k$  such that  $k \in \text{dom } F$  holds if  $\text{len } D = 1$ , then  $F(k) = [a, b]$  and if  $\text{len } D \neq 1$ , then if  $k = 1$ , then  $F(k) = [a, D(k)[$  and if  $1 < k < \text{len } D$ , then  $F(k) = [D(k-1), D(k)[$  and if  $k = \text{len } D$ , then  $F(k) = [D(k-1), D(k)]$  and  $g$  is simple function in the Borel sets and  $\text{dom } g = A$  and for every real number  $x$  such that  $x \in \text{dom } g$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } F$  and  $x \in F(k)$  and  $g(x) = \sup \text{rng}(f \upharpoonright \text{divset}(D, k))$ . Define  $\mathcal{H}[\text{natural number, extended real}] \equiv \$_2 = \sup \text{rng}(f \upharpoonright \text{divset}(D, \$_1))$  and  $\$_2$  is a real number. For every natural number  $k$  such that  $k \in \text{Seg len } F$  there exists

an element  $r$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{H}[k, r]$ .

Consider  $h$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } h = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{H}[k, h(k)]$ . For every natural number  $k$  such that  $k \in \text{dom } F$  for every object  $x$  such that  $x \in F(k)$  holds  $g(x) = h(k)$ . Define  $\mathcal{Z}[\text{natural number, extended real}] \equiv \mathcal{S}_2 = h(\mathcal{S}_1) \cdot (\text{B-Meas} \cdot F)(\mathcal{S}_1)$  and  $\mathcal{S}_2$  is a real number. For every natural number  $k$  such that  $k \in \text{Seg len } F$  there exists an element  $r$  of  $\overline{\mathbb{R}}$  such that  $\mathcal{Z}[k, r]$ . Consider  $z$  being a finite sequence of elements of  $\overline{\mathbb{R}}$  such that  $\text{dom } z = \text{Seg len } F$  and for every natural number  $k$  such that  $k \in \text{Seg len } F$  holds  $\mathcal{Z}[k, z(k)]$ .  $\int g \, d\text{B-Meas} = \sum z$ . For every object  $p$  such that  $p \in \text{dom } z$  holds  $z(p) = \text{upper\_volume}(f, D)(p)$ . For every real number  $x$  such that  $x \in A$  holds  $\text{sup rng } f \geq g(x) \geq f(x)$ .  $\square$

Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$  and a partial function  $f$  from  $A$  to  $\mathbb{R}$ . Now we state the propositions:

- (21) Suppose  $f$  is bounded and  $A \subseteq \text{dom } f$  and  $\text{vol}(A) > 0$ . Then there exists a sequence  $F$  of partial functions from  $\mathbb{R}$  into  $\overline{\mathbb{R}}$  with the same dom and there exists a sequence  $I$  of extended reals such that  $A = \text{dom}(F(0))$  and for every natural number  $n$ ,  $F(n)$  is simple function in the Borel sets and  $\int F(n) \, d\text{B-Meas} = \text{lower\_sum}(f, \text{EqDiv}(A, 2^n))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{inf rng } f \leq F(n)(x) \leq f(x)$  and for every natural numbers  $n, m$  such that  $n \leq m$  for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F(n)(x) \leq F(m)(x)$  and for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F \# x$  is convergent and  $\lim(F \# x) = \text{sup}(F \# x)$  and  $\text{sup}(F \# x) \leq f(x)$  and  $\lim F$  is integrable on  $\text{B-Meas}$  and for every natural number  $n$ ,  $I(n) = \int F(n) \, d\text{B-Meas}$  and  $I$  is convergent and  $\lim I = \int \lim F \, d\text{B-Meas}$ .  
 PROOF: Define  $\mathcal{P}[\text{natural number, partial function from } \mathbb{R} \text{ to } \overline{\mathbb{R}}] \equiv A = \text{dom } \mathcal{S}_2$  and  $\mathcal{S}_2$  is simple function in the Borel sets and  $\int \mathcal{S}_2 \, d\text{B-Meas} = \text{lower\_sum}(f, \text{EqDiv}(A, 2^{\mathcal{S}_1}))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{inf rng } f \leq \mathcal{S}_2(x) \leq f(x)$  and there exists a finite sequence  $K$  of separated subsets of the Borel sets such that  $\text{dom } K = \text{dom}(\text{EqDiv}(A, 2^{\mathcal{S}_1}))$  and  $\bigcup \text{rng } K = A$ .

For every natural number  $k$  such that  $k \in \text{dom } K$  holds if  $\text{len EqDiv}(A, 2^{\mathcal{S}_1}) = 1$ , then  $K(k) = [\text{inf } A, \text{sup } A]$  and if  $\text{len EqDiv}(A, 2^{\mathcal{S}_1}) \neq 1$ , then if  $k = 1$ , then  $K(k) = [\text{inf } A, (\text{EqDiv}(A, 2^{\mathcal{S}_1}))(k)]$  and if  $1 < k < \text{len EqDiv}(A, 2^{\mathcal{S}_1})$ , then  $K(k) = [(\text{EqDiv}(A, 2^{\mathcal{S}_1}))(k - 1), (\text{EqDiv}(A, 2^{\mathcal{S}_1}))(k)]$  and if  $k = \text{len EqDiv}(A, 2^{\mathcal{S}_1})$ , then  $K(k) = [(\text{EqDiv}(A, 2^{\mathcal{S}_1}))(k - 1), (\text{EqDiv}(A, 2^{\mathcal{S}_1}))(k)]$  and for every real number  $x$  such that  $x \in \text{dom } \mathcal{S}_2$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } K$  and  $x \in K(k)$  and  $\mathcal{S}_2(x) = \text{inf rng}(f \upharpoonright \text{divset}(\text{EqDiv}(A, 2^{\mathcal{S}_1}), k))$ . For every element  $n$  of  $\mathbb{N}$ , there exists an element  $g$  of  $\mathbb{R} \rightarrow \overline{\mathbb{R}}$  such that  $\mathcal{P}[n, g]$ .



Consider  $F$  being a function from  $\mathbb{N}$  into  $\mathbb{R} \rightarrow \overline{\mathbb{R}}$  such that for every element  $n$  of  $\mathbb{N}$ ,  $\mathcal{P}[n, F(n)]$ . For every natural numbers  $n, m$ ,  $\text{dom}(F(n)) = \text{dom}(F(m))$ . For every natural number  $n$ ,  $F(n)$  is simple function in the Borel sets and  $\int F(n) \text{d B-Meas} = \text{lower\_sum}(f, \text{EqDiv}(A, 2^n))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{inf rng } f \leq F(n)(x) \leq f(x)$ . For every natural numbers  $n, m$  such that  $n \leq m$  for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F(n)(x) \leq F(m)(x)$ . For every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F\#x$  is convergent and  $\lim(F\#x) = \text{sup}(F\#x)$  and  $\text{sup}(F\#x) \leq f(x)$ . Consider  $a, b$  being real numbers such that  $a \leq b$  and  $A = [a, b]$ . Reconsider  $K = \max(|\text{inf rng } f|, |\text{sup rng } f|)$  as a real number. For every natural number  $n$  and for every set  $x$  such that  $x \in \text{dom}(F(0))$  holds  $|F(n)(x)| \leq K$ .  $\square$

- (22) Suppose  $f$  is bounded and  $A \subseteq \text{dom } f$  and  $\text{vol}(A) > 0$ . Then there exists a sequence  $F$  of partial functions from  $\mathbb{R}$  into  $\overline{\mathbb{R}}$  with the same dom and there exists a sequence  $I$  of extended reals such that  $A = \text{dom}(F(0))$  and for every natural number  $n$ ,  $F(n)$  is simple function in the Borel sets and  $\int F(n) \text{d B-Meas} = \text{upper\_sum}(f, \text{EqDiv}(A, 2^n))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{sup rng } f \geq F(n)(x) \geq f(x)$  and for every natural numbers  $n, m$  such that  $n \leq m$  for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F(n)(x) \geq F(m)(x)$  and for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F\#x$  is convergent and  $\lim(F\#x) = \text{inf}(F\#x)$  and  $\text{inf}(F\#x) \geq f(x)$  and  $\lim F$  is integrable on B-Meas and for every natural number  $n$ ,  $I(n) = \int F(n) \text{d B-Meas}$  and  $I$  is convergent and  $\lim I = \int \lim F \text{d B-Meas}$ . PROOF: Define  $\mathcal{P}[\text{natural number, partial function from } \mathbb{R} \text{ to } \overline{\mathbb{R}}] \equiv A = \text{dom } \$_2$  and  $\$_2$  is simple function in the Borel sets and  $\int \$_2 \text{d B-Meas} = \text{upper\_sum}(f, \text{EqDiv}(A, 2^{\$1}))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{sup rng } f \geq \$_2(x) \geq f(x)$  and there exists a finite sequence  $K$  of separated subsets of the Borel sets such that  $\text{dom } K = \text{dom}(\text{EqDiv}(A, 2^{\$1}))$  and  $\bigcup \text{rng } K = A$ .

For every natural number  $k$  such that  $k \in \text{dom } K$  holds if  $\text{len EqDiv}(A, 2^{\$1}) = 1$ , then  $K(k) = [\text{inf } A, \text{sup } A]$  and if  $\text{len EqDiv}(A, 2^{\$1}) \neq 1$ , then if  $k = 1$ , then  $K(k) = [\text{inf } A, (\text{EqDiv}(A, 2^{\$1}))(k)]$  and if  $1 < k < \text{len EqDiv}(A, 2^{\$1})$ , then  $K(k) = [(\text{EqDiv}(A, 2^{\$1}))(k - 1), (\text{EqDiv}(A, 2^{\$1}))(k)]$  and if  $k = \text{len EqDiv}(A, 2^{\$1})$ , then  $K(k) = [(\text{EqDiv}(A, 2^{\$1}))(k - 1), (\text{EqDiv}(A, 2^{\$1}))(k)]$  and for every real number  $x$  such that  $x \in \text{dom } \$_2$  there exists a natural number  $k$  such that  $1 \leq k \leq \text{len } K$  and  $x \in K(k)$  and  $\$_2(x) = \text{sup rng}(f \upharpoonright \text{divset}(\text{EqDiv}(A, 2^{\$1}), k))$ .

For every element  $n$  of  $\mathbb{N}$ , there exists an element  $g$  of  $\mathbb{R} \rightarrow \overline{\mathbb{R}}$  such that  $\mathcal{P}[n, g]$ . Consider  $F$  being a function from  $\mathbb{N}$  into  $\mathbb{R} \rightarrow \overline{\mathbb{R}}$  such that for every element  $n$  of  $\mathbb{N}$ ,  $\mathcal{P}[n, F(n)]$ . For every natural numbers  $n, m$ ,

$\text{dom}(F(n)) = \text{dom}(F(m))$ . For every natural number  $n$ ,  $F(n)$  is simple function in the Borel sets and  $\int F(n) \text{d}B\text{-Meas} = \text{upper\_sum}(f, \text{EqDiv}(A, 2^n))$  and for every real number  $x$  such that  $x \in A$  holds  $\text{sup rng } f \geq F(n)(x) \geq f(x)$ . For every natural numbers  $n, m$  such that  $n \leq m$  for every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F(n)(x) \geq F(m)(x)$ . For every element  $x$  of  $\mathbb{R}$  such that  $x \in A$  holds  $F\#x$  is convergent and  $\lim(F\#x) = \inf(F\#x)$  and  $\inf(F\#x) \geq f(x)$  by [7, (7),(36)]. Consider  $a, b$  being real numbers such that  $a \leq b$  and  $A = [a, b]$ . Set  $K = \max(|\inf \text{rng } f|, |\text{sup rng } f|)$ . For every natural number  $n$  and for every set  $x$  such that  $x \in \text{dom}(F(0))$  holds  $|F(n)(x)| \leq K$ .  $\square$

## 2. PROPERTIES OF COMPLETE MEASURE SPACE

Now we state the propositions:

- (23) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ , an element  $E$  of  $S$ , and a natural number  $n$ . Suppose  $E = \text{dom } f$  and  $f$  is non-negative and  $E$ -measurable and  $\int f \text{d}M = 0$ . Then  $M(E \cap \text{GTE-dom}(f, \frac{1}{n+1})) = 0$ .
- (24) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ , and an element  $E$  of  $S$ . Suppose  $E = \text{dom } f$  and  $f$  is non-negative and  $E$ -measurable and  $\int f \text{d}M = 0$ . Then  $M(E \cap \text{GT-dom}(f, 0)) = 0$ .  
 PROOF: Define  $\mathcal{P}[\text{natural number, object}] \equiv \mathbb{S}_2 = E \cap \text{GTE-dom}(f, \frac{1}{\mathbb{S}_{1+1}})$ . For every element  $n$  of  $\mathbb{N}$ , there exists an element  $y$  of  $S$  such that  $\mathcal{P}[n, y]$ . Consider  $F$  being a function from  $\mathbb{N}$  into  $S$  such that for every element  $n$  of  $\mathbb{N}$ ,  $\mathcal{P}[n, F(n)]$ . For every element  $n$  of  $\mathbb{N}$ ,  $(M \cdot F)(n) = 0$ .  $\square$
- (25) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , a partial function  $f$  from  $X$  to  $\mathbb{R}$ , and an element  $E$  of  $S$ . Suppose  $E = \text{dom } f$  and  $f$  is non-negative and  $E$ -measurable and  $\int f \text{d}M = 0$ . Then  $f \stackrel{M}{=}_{\text{a.e.}} (X \mapsto 0) \upharpoonright E$ . The theorem is a consequence of (24).
- (26) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , partial functions  $f, g$  from  $X$  to  $\mathbb{R}$ , and an element  $E_1$  of  $S$ . Suppose  $M$  is complete and  $f$  is  $E_1$ -measurable and  $f \stackrel{M}{=}_{\text{a.e.}} g$  and  $E_1 = \text{dom } f$ . Then  $g$  is  $E_1$ -measurable.  
 PROOF: Consider  $E$  being an element of  $S$  such that  $M(E) = 0$  and  $f \upharpoonright E^c = g \upharpoonright E^c$ . For every real number  $r$ ,  $E_1 \cap \text{LE-dom}(\overline{\mathbb{R}}(g), r) \in S$ .  $\square$
- (27) Let us consider a set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , and a  $\sigma$ -measure  $M$  on  $S$ . Then every element of  $S$  is an element of  $\text{COM}(S, M)$ .

- (28) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and partial functions  $f, g$  from  $X$  to  $\mathbb{R}$ . If  $f =_{\text{a.e.}}^M g$ , then  $f =_{\text{a.e.}}^{\text{COM}(M)} g$ . The theorem is a consequence of (27).
- (29) Let us consider partial functions  $f, g$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $f =_{\text{a.e.}}^{\text{B-Meas}} g$ . Then  $f =_{\text{a.e.}}^{\text{L-Meas}} g$ .
- (30) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , an element  $E_1$  of  $S$ , an element  $E_2$  of  $\text{COM}(S, M)$ , and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . If  $E_1 = E_2$  and  $f$  is  $E_1$ -measurable, then  $f$  is  $E_2$ -measurable. The theorem is a consequence of (27).
- (31) Let us consider an element  $E_1$  of the Borel sets, an element  $E_2$  of L-Field, and a partial function  $f$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$ . If  $E_1 = E_2$  and  $f$  is  $E_1$ -measurable, then  $f$  is  $E_2$ -measurable.
- (32) Let us consider a set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , and a  $\sigma$ -measure  $M$  on  $S$ . Then every finite sequence of separated subsets of  $S$  is a finite sequence of separated subsets of  $\text{COM}(S, M)$ . The theorem is a consequence of (27).
- (33) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . If  $f$  is simple function in  $S$ , then  $f$  is simple function in  $\text{COM}(S, M)$ . The theorem is a consequence of (32).
- (34) Let us consider a set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , and a  $\sigma$ -measure  $M$  on  $S$ . Then  $\emptyset$  is a set with measure zero w.r.t.  $M$ .
- (35) Let us consider a set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and an element  $E$  of  $S$ . Then  $M(E) = \text{COM}(M)(E)$ . The theorem is a consequence of (34).
- (36) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . Suppose  $f$  is simple function in  $S$  and  $f$  is non-negative. Then  $\int_f M(x)dx = \int_f \text{COM}(M)(x)dx$ .

PROOF: Consider  $F$  being a finite sequence of separated subsets of  $S$ ,  $a, x$  being finite sequences of elements of  $\overline{\mathbb{R}}$  such that  $F$  and  $a$  are representation of  $f$  and  $a(1) = 0_{\overline{\mathbb{R}}}$  and for every natural number  $n$  such that  $2 \leq n$  and  $n \in \text{dom } a$  holds  $0_{\overline{\mathbb{R}}} < a(n) < +\infty$  and  $\text{dom } x = \text{dom } F$  and for every natural number  $n$  such that  $n \in \text{dom } x$  holds  $x(n) = a(n) \cdot (M \cdot F)(n)$  and  $\int_f M(x)dx = \sum x$ .  $f$  is simple function in  $\text{COM}(S, M)$ . Reconsider  $F_1 = F$  as a finite sequence of separated subsets of  $\text{COM}(S, M)$ . For every natural number  $n$  such that  $n \in \text{dom } x$  holds  $x(n) = a(n) \cdot (\text{COM}(M) \cdot$

$F_1)(n)$ .  $\square$

- (37) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ , and an element  $E$  of  $S$ . Suppose  $E = \text{dom } f$  and  $f$  is  $E$ -measurable and non-negative. Then  $\int^+ f \, dM = \int^+ f \, d\text{COM}(M)$ .

PROOF: Consider  $F$  being a sequence of partial functions from  $X$  into  $\overline{\mathbb{R}}$  such that for every natural number  $n$ ,  $F(n)$  is simple function in  $S$  and  $\text{dom}(F(n)) = \text{dom } f$  and for every natural number  $n$ ,  $F(n)$  is non-negative and for every natural numbers  $n, m$  such that  $n \leq m$  for every element  $x$  of  $X$  such that  $x \in \text{dom } f$  holds  $F(n)(x) \leq F(m)(x)$  and for every element  $x$  of  $X$  such that  $x \in \text{dom } f$  holds  $F\#x$  is convergent and  $\lim(F\#x) = f(x)$ . Reconsider  $g = F(0)$  as a partial function from  $X$  to  $\overline{\mathbb{R}}$ . For every element  $x$  of  $X$  such that  $x \in \text{dom } g$  holds  $F\#x$  is convergent and  $g(x) \leq \lim(F\#x)$ .

Consider  $K$  being a sequence of extended reals such that for every natural number  $n$ ,  $K(n) = \int^+ F(n) \, dM$  and  $K$  is convergent and  $\sup \text{rng } K = \lim K$  and  $\int^+ g \, dM \leq \lim K$ . Reconsider  $E_1 = E$  as an element of  $\text{COM}(S, M)$ .  $f$  is  $E_1$ -measurable. For every natural number  $n$ ,  $F(n)$  is simple function in  $\text{COM}(S, M)$  and  $\text{dom}(F(n)) = \text{dom } f$ . For every natural number  $n$ ,  $K(n) = \int^+ F(n) \, d\text{COM}(M)$ .  $\square$

- (38) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and a partial function  $f$  from  $X$  to  $\overline{\mathbb{R}}$ . Suppose  $f$  is integrable on  $M$ . Then

- (i)  $f$  is integrable on  $\text{COM}(M)$ , and
- (ii)  $\int f \, dM = \int f \, d\text{COM}(M)$ .

The theorem is a consequence of (27), (37), and (30).

### 3. RELATION BETWEEN RIEMANN AND LEBESGUE INTEGRALS

Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , an element  $E$  of  $S$ , and partial functions  $f, g$  from  $X$  to  $\mathbb{R}$ . Now we state the propositions:

- (39) If  $(E = \text{dom } f \text{ or } E = \text{dom } g)$  and  $f \stackrel{M}{\text{a.e.}} g$ , then  $f - g \stackrel{M}{\text{a.e.}} (X \mapsto 0) \upharpoonright E$ .

PROOF: Consider  $A$  being an element of  $S$  such that  $M(A) = 0$  and  $f \upharpoonright A^c = g \upharpoonright A^c$ . For every element  $x$  of  $X$  such that  $x \in \text{dom}((f - g) \upharpoonright A^c)$  holds  $((f - g) \upharpoonright A^c)(x) = (((X \mapsto 0) \upharpoonright E) \upharpoonright A^c)(x)$ .  $\square$

- (40) If  $E = \text{dom}(f - g)$  and  $f - g \stackrel{M}{\text{a.e.}} (X \mapsto 0) \upharpoonright E$ , then  $f \upharpoonright E \stackrel{M}{\text{a.e.}} g \upharpoonright E$ .

PROOF: Consider  $A$  being an element of  $S$  such that  $M(A) = 0$  and  $(f - g)\upharpoonright A^c = ((X \mapsto 0)\upharpoonright E)\upharpoonright A^c$ . For every element  $x$  of  $X$  such that  $x \in \text{dom}((f\upharpoonright E)\upharpoonright A^c)$  holds  $((f\upharpoonright E)\upharpoonright A^c)(x) = ((g\upharpoonright E)\upharpoonright A^c)(x)$ .  $\square$

(41) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , an element  $E$  of  $S$ , and a partial function  $f$  from  $X$  to  $\mathbb{R}$ . Suppose  $E = \text{dom } f$  and  $M(E) < +\infty$  and  $f$  is bounded and  $E$ -measurable. Then  $f$  is integrable on  $M$ .

(42) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , and partial functions  $f, g$  from  $X$  to  $\mathbb{R}$ . Then  $f \stackrel{M}{\text{a.e.}} g$  if and only if  $\max_+(f) \stackrel{M}{\text{a.e.}} \max_+(g)$  and  $\max_-(f) \stackrel{M}{\text{a.e.}} \max_-(g)$ .

PROOF: Consider  $E_1$  being an element of  $S$  such that  $M(E_1) = 0$  and  $\max_+(f)\upharpoonright E_1^c = \max_+(g)\upharpoonright E_1^c$ . Consider  $E_2$  being an element of  $S$  such that  $M(E_2) = 0$  and  $\max_-(f)\upharpoonright E_2^c = \max_-(g)\upharpoonright E_2^c$ . Set  $E = E_1 \cup E_2$ . For every element  $x$  of  $X$  such that  $x \in \text{dom}(f\upharpoonright E^c)$  holds  $(f\upharpoonright E^c)(x) = (g\upharpoonright E^c)(x)$ .  $\square$

(43) Let us consider a non empty set  $X$ , and a partial function  $f$  from  $X$  to  $\mathbb{R}$ . Then

$$(i) \max_+(\overline{\mathbb{R}}(f)) = \overline{\mathbb{R}}(\max_+(f)), \text{ and}$$

$$(ii) \max_-(\overline{\mathbb{R}}(f)) = \overline{\mathbb{R}}(\max_-(f)).$$

(44) Let us consider a non empty set  $X$ , a  $\sigma$ -field  $S$  of subsets of  $X$ , a  $\sigma$ -measure  $M$  on  $S$ , partial functions  $f, g$  from  $X$  to  $\mathbb{R}$ , and an element  $E$  of  $S$ . Suppose  $M$  is complete and  $f$  is integrable on  $M$  and  $f \stackrel{M}{\text{a.e.}} g$  and  $E = \text{dom } f$  and  $E = \text{dom } g$ . Then

$$(i) g \text{ is integrable on } M, \text{ and}$$

$$(ii) \int f \, dM = \int g \, dM.$$

The theorem is a consequence of (26), (43), and (42).

(45) Let us consider a partial function  $f$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$ , and a real number  $a$ . Suppose  $a \in \text{dom } f$ . Then there exists an element  $A$  of the Borel sets such that

$$(i) A = \{a\}, \text{ and}$$

$$(ii) f \text{ is } A\text{-measurable, and}$$

$$(iii) f\upharpoonright A \text{ is integrable on B-Meas, and}$$

$$(iv) \int f\upharpoonright A \, d\text{B-Meas} = 0.$$

(46) Let us consider a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ , and a real number  $a$ . Suppose  $a \in \text{dom } f$ . Then there exists an element  $A$  of the Borel sets such that

- (i)  $A = \{a\}$ , and
- (ii)  $f$  is  $A$ -measurable, and
- (iii)  $f \upharpoonright A$  is integrable on B-Meas, and
- (iv)  $\int f \upharpoonright A \, d\text{B-Meas} = 0$ .

The theorem is a consequence of (45).

- (47) Let us consider a partial function  $f$  from  $\mathbb{R}$  to  $\overline{\mathbb{R}}$ . Suppose  $f$  is integrable on B-Meas. Then

- (i)  $f$  is integrable on L-Meas, and
- (ii)  $\int f \, d\text{B-Meas} = \int f \, d\text{L-Meas}$ .

- (48) Let us consider a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $f$  is integrable on B-Meas. Then

- (i)  $f$  is integrable on L-Meas, and
- (ii)  $\int f \, d\text{B-Meas} = \int f \, d\text{L-Meas}$ .

The theorem is a consequence of (38).

- (49) Let us consider a non empty, closed interval subset  $A$  of  $\mathbb{R}$ , an element  $A_1$  of L-Field, and a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $A = A_1$  and  $A \subseteq \text{dom } f$  and  $f \upharpoonright A$  is bounded and  $f$  is integrable on  $A$ . Then

- (i)  $f$  is  $A_1$ -measurable, and
- (ii)  $f \upharpoonright A_1$  is integrable on L-Meas, and
- (iii)  $\int f \upharpoonright A = \int f \upharpoonright A \, d\text{L-Meas}$ .

The theorem is a consequence of (46), (30), (48), (21), (22), (17), (3), (25), (29), (40), (26), (41), (38), and (44).

- (50) Let us consider real numbers  $a, b$ , and a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $a \leq b$  and  $[a, b] \subseteq \text{dom } f$  and  $f \upharpoonright [a, b]$  is bounded and  $f$  is integrable on  $[a, b]$ . Then  $\int_a^b f(x)dx = \int f \upharpoonright [a, b] \, d\text{L-Meas}$ . The theorem is a consequence of (49).

## REFERENCES

- [1] Tom M. Apostol. *Mathematical Analysis*. Addison-Wesley, 1969.
- [2] Grzegorz Bancerek, Czesław Byliński, Adam Grabowski, Artur Kornilowicz, Roman Matuszewski, Adam Naumowicz, Karol Pąk, and Josef Urban. Mizar: State-of-the-art and beyond. In Manfred Kerber, Jacques Carette, Cezary Kaliszyk, Florian Rabe, and Volker Sorge, editors, *Intelligent Computer Mathematics*, volume 9150 of *Lecture Notes in Computer Science*, pages 261–279. Springer International Publishing, 2015. ISBN 978-3-319-20614-1. doi:10.1007/978-3-319-20615-8\_17.

- [3] Grzegorz Bancerek, Czesław Byliński, Adam Grabowski, Artur Kornilowicz, Roman Matuszewski, Adam Naumowicz, and Karol Pąk. The role of the Mizar Mathematical Library for interactive proof development in Mizar. *Journal of Automated Reasoning*, 61(1):9–32, 2018. doi:10.1007/s10817-017-9440-6.
- [4] Noboru Endou. Product pre-measure. *Formalized Mathematics*, 24(1):69–79, 2016. doi:10.1515/forma-2016-0006.
- [5] Noboru Endou. Reconstruction of the one-dimensional Lebesgue measure. *Formalized Mathematics*, 28(1):93–104, 2020. doi:10.2478/forma-2020-0008.
- [6] Gerald B. Folland. *Real Analysis: Modern Techniques and Their Applications*. Wiley, 2nd edition, 1999.
- [7] Hiroshi Yamazaki, Noboru Endou, Yasunari Shidama, and Hiroyuki Okazaki. Inferior limit, superior limit and convergence of sequences of extended real numbers. *Formalized Mathematics*, 15(4):231–236, 2007. doi:10.2478/v10037-007-0026-3.

*Accepted September 30, 2021*

---