

Last couple of times

1. We introduced \mathcal{L}^p -spaces for $1 \leq p \leq \infty$, as

$$\mathcal{L}^p = \left\{ f: \Omega \rightarrow \mathbb{C} \mid f \text{ is } \mathcal{A}\text{-measurable, } \int |f|^p d\mu < \infty \right\}$$

2. Defined L^p to be the quotient space of \mathcal{L}^p by the equivalence relation defined by $f \sim g$ if $f = g$ μ -a.e.
3. We showed that L^p is a normed space under the norm

$$\|[f]\|_p = \left(\int |f|^p d\mu \right)^{\frac{1}{p}}.$$

4. We showed that L^p is complete in $\|\cdot\|_p$, and hence is a Banach space.
5. We showed that L^2 is a Hilbert space with inner product

$$\langle [f], [g] \rangle = \int f \bar{g} d\mu.$$

6. We discussed the important special case $\ell^2(\mathbb{N})$.

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Today and moving forward

1. We wish to integrate functions $f: \mathbb{R}^2 \rightarrow \mathbb{C}$, or more generally functions $f: \Gamma \times \Lambda \rightarrow \mathbb{C}$ where $(\Gamma, \mathcal{S}, \mu)$ and $(\Lambda, \mathcal{T}, \nu)$ are measure spaces.
2. We want a σ -algebra $\mathcal{S} \otimes \mathcal{T}$ on $\Gamma \times \Lambda$ that contains sets of the form $S \times T$, $S \in \mathcal{S}$, $T \in \mathcal{T}$.
3. We want a measure $\mu \otimes \nu$ on $\mathcal{S} \otimes \mathcal{T}$ such that $(\mu \otimes \nu)(S \times T) = \mu(S)\nu(T)$.
4. We want formulas like

$$\begin{aligned} \int_{\Gamma \times \Lambda} f(x, y) d(\mu \times \nu)(x, y) &= \int_{\Gamma} \left(\int_{\Lambda} f(x, y) d\nu(y) \right) d\mu(x) \\ &= \int_{\Lambda} \left(\int_{\Gamma} f(x, y) d\mu(x) \right) d\nu(y) \end{aligned}$$

5. Today we will discuss how to construct the measure.

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