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It is possible to omit this chapter altogether and start with Chapter 1. However, our development of the Lebesgue integral follows very closely the approach used by Darboux. Therefore, we present this optional chapter for those who would like a brief review of this approach to the Riemann integral. This chapter is not complete. Jan 1st, 2024

Chapter 3 Lebesgue And Hausdorff Measures

$R(f; P) = \sum_{j=1}^n f(x_j) (x_j - x_{j-1})$: As in the one-dimensional case, f is called Riemann integrable if there exists L, R such that for every $\epsilon > 0$, there is some δ such that $R(f; P) - L < \epsilon$