

Q4: Suppose $\|f_n - f\|_p \rightarrow 0$ as $n \rightarrow \infty$. Since $\|\cdot\|_p$ is a norm, we have that the reverse triangle inequality holds, i.e. we have

$$|\|f_n\|_p - \|f\|_p| \leq \|f_n - f\|_p.$$

Thus as $n \rightarrow \infty$, $|\|f_n\|_p - \|f\|_p| \rightarrow 0$ or equivalently $\|f_n\|_p \rightarrow \|f\|_p$. Conversely suppose that $\|f_n\|_p \rightarrow \|f\|_p$. We first claim that for any two functions f, g the following inequality holds:

$$2^{-p}|f + g|^p \leq |f|^p + |g|^p.$$

Indeed we have that

$$|f + g|^p \leq 2^p \max(|f|^p, |g|^p) \leq 2^p(|f|^p + |g|^p).$$

Dividing by 2^p gives the desired inequality. Therefore we can write that

$$2^{-p}|f_n - f|^p \leq |f|^p + |f_n|^p.$$

We now claim the Generalized Dominated Convergence Theorem. Given f_n, g_n with $f_n \rightarrow f, g_n \rightarrow g$ a.e., $|f_n| \leq |g_n|$, and $\int g_n \rightarrow \int g$ then $\int f_n \rightarrow \int f$. Observe that by Fatou's lemma we have that

$$\int g - \int f \leq \liminf \int g_n - f_n = \lim_n \int g_n - \limsup \int f_n = \int g - \limsup \int f_n.$$

Similarly, we have that

$$\int g + \int f \leq \liminf \int g_n + f_n = \lim_{n \rightarrow \infty} \int g_n + \liminf \int f_n = \int g + \liminf \int f_n.$$

Thus we have that

$$\limsup \int f_n \leq \int f \leq \liminf \int f_n.$$

And we conclude that

$$\int f = \lim_{n \rightarrow \infty} \int f_n.$$

Since $\|f_n\|_p \rightarrow \|f\|_p$, and $2^{-p}|f_n - f|^p \leq |f|^p + |f_n|^p$, the generalized DCT tells us that

$$\lim_{n \rightarrow \infty} \int 2^{-p}|f_n - f|^p d\mu = \int 2^{-p} \left(\lim_{n \rightarrow \infty} |f_n - f| \right)^p = 0,$$

and thus $|f_n - f| \rightarrow 0$ as $n \rightarrow \infty$.