

pointwise convergence can be rewritten.

$$f_j = f + g_j, \quad g_j \rightarrow 0 \text{ pwa.e.}$$

Suppose $j: \mathbb{C} \rightarrow \mathbb{C}$, convex, $j(0) = 0$,
and $\forall \varepsilon > 0, \exists \varphi_\varepsilon, \psi_\varepsilon$, continuous, non-negative

$$|j(a+b) - j(a)| \leq \varepsilon \varphi_\varepsilon(a) + \psi_\varepsilon(b).$$

Suppose further that,
 $\rightarrow j(f) \in L^1$ (uniformly bounded)

$$\rightarrow \sup_{n \geq 1} \int_X \varphi_\varepsilon(g_n(x)) dx \leq C$$

$$\rightarrow \int_X \psi_\varepsilon(f(x)) dx < +\infty \quad \forall \varepsilon > 0.$$

$$\begin{aligned} \textcircled{1} \quad & a \leq b \Leftrightarrow a^+ \leq b^+ \text{ and } b^- \leq a^- \\ \textcircled{2} \quad & a \leq (b-a)_- + b \quad \forall a, b \in \mathbb{R} \\ \textcircled{3} \quad & a \leq (a-b)_+ + b \quad \forall a, b \in \mathbb{R} \\ \textcircled{4} \quad & \max(0, 1 - b_n, 0) \rightarrow 0 \\ & \text{(if } b_n \geq 0 \text{ \&converges)} \end{aligned}$$

then $\int_X |j(f_j) - j(f) - j(f_j - f)| dx \rightarrow 0$ as $j \rightarrow +\infty$.

Fix $\varepsilon > 0$

obtaining the first pointwise Bound:
 $\forall x \in X,$

$$\textcircled{5} \quad |j(f_j) - j(f) - j(f_j - f)| \leq \left[|j(f_j) - j(f) - j(f_j - f)| - \varepsilon \varphi_\varepsilon(g_n) \right]_+ + \varepsilon \varphi_\varepsilon(g_n).$$

another pointwise Bound, set $W_{n,\varepsilon}(x) = [|j(f_n(x)) - j(f(x)) - j(f_n(x) - f(x))| - \varepsilon \varphi_\varepsilon(g_n(x))]_+$
By the triangle inequality, then by the j property,

$$\begin{aligned} |j(f_n) - j(f) - j(g_n)| - \varepsilon \varphi_\varepsilon(g_n) &\leq \underbrace{|j(f)|}_{L^1} + |j(f+g_n) - j(g_n)| - \varepsilon \varphi_\varepsilon(g_n) \\ f_n = f + g_n &\leq \underbrace{|j(f)|}_{L^1} + \varepsilon (\varphi_\varepsilon(g_n)) + \underbrace{\psi_\varepsilon(f)}_{L^1} - \varepsilon \varphi_\varepsilon(g_n). \end{aligned}$$

so that

$$\textcircled{6} \quad W_{n,\varepsilon}(x) \leq [|j(f)| + \psi_\varepsilon(f)]_+ = |j(f)| + \psi_\varepsilon(f). \quad \forall x \in X, \forall n \geq 1, \forall \varepsilon > 0.$$

Investigating the pointwise limit of $W_{n,\varepsilon}(x)$, is of the form:
first.

$S_n(x) = |j(f+g_n) - j(f) - j(g_n)|$
converges pointwise a.e to 0, because $g_n \rightarrow 0$ a.e, by continuity
and $W_{n,\varepsilon}(x) = \max(S_n(x) - \varepsilon \varphi_\varepsilon(g_n(x)), 0)$
by equation $\textcircled{4}$, converges pointwise to 0 as $n \rightarrow +\infty$, for all $\varepsilon > 0$.

The sequence of functions (with ε fixed), $\{W_{n,\varepsilon}(x)\}_{n \geq 1}$ uniformly dominated, by $\textcircled{6}$, so that, by DCT

$$\textcircled{7} \quad \lim_{n \rightarrow \infty} \int_X W_{n,\varepsilon}(x) dx = 0. \quad \forall \varepsilon > 0.$$

now, estimate
 $S_n(x) \leq W_{n,\varepsilon}(x) + \varepsilon \varphi_\varepsilon(g_n).$

$$\text{and} \quad \limsup_{n \rightarrow \infty} \int_X S_n(x) dx \leq$$

with $S_n(x) = |j(f+g_n) - j(f) - j(g_n)|$,

and $S_n(x) \leq W_{n,\varepsilon}(x) + \varepsilon \varphi_\varepsilon(g_n(x))$ p.w.a.e.

$$\int_X S_n(x) \leq \int_X W_{n,\varepsilon}(x) dx + \varepsilon \int_X \varphi_\varepsilon(g_n(x)) dx \quad \forall \varepsilon > 0 \quad \forall n \geq 1$$

the second term disappears under the limit, and
the third term is uniformly Bounded by $(\forall \varepsilon > 0 \quad \forall n \geq 1)$

$$\varepsilon \int_X \varphi_\varepsilon(g_n(x)) dx \leq \varepsilon \cdot C.$$

$$\limsup_{n \rightarrow \infty} \int_X S_n(x) dx \leq \limsup_{n \rightarrow \infty} \left[\int_X W_{n,\varepsilon}(x) + \varepsilon \int_X \varphi_\varepsilon(g_n(x)) dx \right].$$

$$\leq \left(\limsup_{n \rightarrow \infty} \int_X W_{n,\varepsilon}(x) dx \right) + \left(\limsup_{n \rightarrow \infty} \varepsilon \int_X \varphi_\varepsilon(g_n(x)) dx \right).$$

$$\leq 0 + \varepsilon C.$$

this holds for all $\varepsilon > 0$, so $\limsup_{n \rightarrow \infty} \int_X S_n(x) = 0$.

$$(as \quad 0 \leq \int_X S_n(x) dx)$$