

Chapter 6

Theorem 6.1**Proposition 1.1**

For every $a, b \geq 0$, and $0 < \lambda < 1$, then

$$a^\lambda b^{1-\lambda} \leq \lambda a + (1 - \lambda)b$$

Theorem 6.2

Proposition 2.1

Proof.



Theorem 6.3

Proposition 3.1

Proof.



Theorem 6.4

Proposition 4.1

Proof.



Theorem 6.5

Proposition 5.1

Proof.



Theorem 6.6

Proposition 6.1

Theorem 6.7

Proposition 7.1

Theorem 6.8

Proposition 8.1

Theorem 6.9

Proposition 9.1

Proof.



Theorem 6.10

Proposition 10.1

Proof.



Theorem 6.11**Proposition 11.1***Proof.*

Theorem 6.12**Proposition 12.1**

Proof.



Theorem 6.13

Proposition 13.1

Theorem 6.14

Proposition 14.1

Theorem 6.15**Proposition 15.1**

Proof. First suppose that (X, \mathcal{M}, μ) is finite measure space. If $\mu(X) < +\infty$, then for every $E \in \mathcal{M}$, by monotonicity $E \subseteq X$ yields $\mu(E) \leq \mu(X) < +\infty$. Next, for any $p < +\infty$, $\|\chi_E\|_p^p < +\infty$ and $\|\chi_E\|_{+\infty} \leq 1 < +\infty$. So all indicator functions are in L^p .

It follows that every simple function is also in L^p , since it is a finite linear combination of indicators. We now define $\nu(E) = \phi(\chi_E)$, we wish to show that $\nu : \mathcal{M} \rightarrow \mathbb{C}$ is a complex measure which is absolutely continuous with respect to μ .

To show σ -additivity, fix any disjoint sequence $\{E_j\}_{j \geq 1} \subseteq \mathcal{M}$. Where we also note that $\mu(E) = \mu(\cup E_j) < +\infty$. Now suppose that $p < +\infty$, then the following converges in the p -norm

$$\chi_E = \sum_{j \geq 1} \chi_{E_j}$$

We divert our attention to the following,

$$E \setminus \left(\bigcup_{j \leq n} E_j \right) = \left(\bigcup_{j \geq 1} E_j \right) \setminus \left(\bigcup_{j \leq n} E_j \right) = \bigcup_{j \geq n+1} E_j$$

and define F_{n+1} as the rightmost member above. Then $\{F_{n \geq 1}\}$ is a decreasing sequence of sets. All sets are of finite measure, hence $\mu(E) - \mu(\cup E_{j \leq n}) = \mu(F_{n+1}) \rightarrow 0$.

Now, for any fixed $n \geq 1$,

$$\left| \chi_E - \sum \chi_{E_{j \leq n}} \right| = \left| \sum \chi_{E_{j \geq n+1}} \right|$$

the above holds pointwise almost everywhere. Since the above function evaluates either to 0 or to 1, taking the p th power does not change pointwise, and

$$\left| \sum \chi_{E_{j \geq n+1}} \right|^p = \left| \sum \chi_{E_{j \geq n+1}} \right| = \sum \chi_{E_{j \geq n+1}}$$

Convergence in p -norm is given by

$$\left\| \chi_E - \sum \chi_{E_{j \leq n}} \right\| = \left\| \sum \chi_{E_{j \geq n+1}} \right\| = \mu(F_{n+1})^{1/p}$$

Applying continuity, and linearity to our $\phi \in L^{p*}$

$$\begin{aligned}
 \nu(E) &= \phi(\chi_E) \\
 &= \phi\left(\lim_{n \rightarrow \infty} \sum \chi_{E_j \leq n}\right) \\
 &= \lim_{n \rightarrow \infty} \phi\left(\sum \chi_{E_j \leq n}\right) \\
 &= \lim_{n \rightarrow \infty} \sum \phi\left(\chi_{E_j \leq n}\right) \\
 &= \lim_{n \rightarrow \infty} \sum \nu(E_j \leq n)
 \end{aligned}$$

To show absolute convergence, recall that for any $\phi(\chi_{E_j}) \in \mathbb{C}$, define $\beta_j = \overline{\text{sgn}(\|\phi(\chi_{E_j})\|)}$ then multiplication yields

$$\|\phi(\chi_{E_j})\| = \beta_j \phi(\chi_{E_j}) = \phi(\beta_j \chi_{E_j})$$

Then, the following series converges in the p -norm.

$$\left\| \sum_{j \geq 1} \beta_j \chi_{E_j} - \sum_{j \leq n} \beta_j \chi_{E_j} \right\|_p = \left\| \sum_{j \geq n+1} \beta_j \chi_{E_j} \right\|_p$$

And because $\left| \sum_{j \geq n+1} \beta_j \chi_{E_j} \right|$ is pointwise equal to $\left| \sum_{j \geq n+1} \chi_{E_j} \right|$, since $|\beta_j| = 1$ for every $j \geq 1$. We can reuse the same continuity and linearity argument. We also note that $\sum_{j \geq 1} \beta_j \chi_{E_j} \in L^p$ since its p -norm is equal to $\mu(E)^{1/p}$.

$$\begin{aligned}
 \sum_{j \geq 1} |\nu(E_j)| &= \sup_{n \geq 1} \sum_{j \leq n} \|\nu(E_j \leq n)\| \\
 &= \lim_{n \rightarrow \infty} \sum_{j \leq n} \|\phi(\chi_{E_j})\| \\
 &= \lim_{n \rightarrow \infty} \sum_{j \leq n} \beta_j \phi(\chi_{E_j}) \\
 &= \lim_{n \rightarrow \infty} \phi\left(\sum_{j \leq n} \beta_j \chi_{E_j}\right) \\
 &= \phi\left(\lim_{n \rightarrow \infty} \sum_{j \leq n} \beta_j \chi_{E_j}\right) \\
 &\leq \|\phi\| \left\| \sum_{j \geq 1} \beta_j \chi_{E_j} \right\|_p \\
 &< +\infty
 \end{aligned}$$

Assuming the above estimate holds, then we only need $\nu(E) = \phi(\chi_E) = \mu(E) = 0$ (ν is now a measure and $\nu \ll \mu$), As the indicator of a null set is equal to the zero element in L^p . Then by Radon-Nikodym we can have some $g \in L^1(\mu)$ such that

$$d\nu = g d\mu$$

We wish to satisfy the hypothesis of Theorem 6.14 for our function g . For every χ_E measurable, $\|\chi_E g\|_1 \leq \|g\|_1 < +\infty$, by monotonicity of the integral in L^+ . So any simple function, $\alpha = \sum a_j \cdot \chi_{E_j}$ means that αg is in $L^1(\mu)$, and

$$\phi(\alpha) = \int \alpha g d\mu$$

If $\|\alpha\|_p = 1$, then

$$\left| \int \alpha g \right| = |\phi(\alpha)| \leq \|\phi\| \cdot \|\alpha\|_p = \|\phi\| < +\infty$$

Then

$$M_q(g) = \sup \left\{ \left| \int \alpha \cdot g \right|, \|\alpha\|_p = 1, \begin{array}{l} \text{and } \alpha \text{ is simple, and vanishes out-} \\ \text{side a set of finite measure.} \end{array} \right\} < \infty$$

Since $S_g = \{x \in X, g(x) \neq 0\}$ is σ -finite, an application of Theorem 6.14 tells us that $g \in L^q$, and $M_q(g) = \|g\|_q \leq \|\phi\| < +\infty$. Now that we know g is in L^q we can use the density of α in L^p to show, for every single $f \in L^p$

$$\phi(f) = \int f g d\mu$$

Conjure a sequence of ' α 's, and call them $\{f_n\} \rightarrow f$ p.w.a.e, then each $f_n \cdot g \in L^1$. An application of the DCT and continuity gives us

$$\phi(\lim f_n) = \lim \phi(f_n) = \lim \int f_n g d\mu = \int f g d\mu = \phi(f)$$

This completes the proof for when μ is finite.

Let us upgrade our μ into a σ -finite measure. Then there exists an increasing sequence $\{E_n\} \nearrow X$ such that each E_n is of finite measure. Define

$$P_n = \{L^p, \forall f, |f| = |f| \cdot \chi_{E_n}\}$$

So every function in P_n vanishes outside a set of finite measure and is also in L^p . And Q_n is defined in a similar manner. Now, fix our $\phi \in L^{p*}$, and for each $f \in P_n$, there exists a corresponding $g_n \in Q_n$. Then $p \in [1, +\infty)$ tells us that $q \in (1, +\infty]$, and the assumptions for Theorem 6.13 all hold. Therefore for each $g_n \in Q_n$, there is a corresponding bounded linear operator $\phi_{g_n} \in (P_n)^*$ such that

$$\phi(f) = \phi|_{P_n}(f) = \int f g_n d\mu = \phi_{g_n}(f)$$

The remainder of the proof consists of taking the sequence of g_n towards some $g \in L^q$. We claim that this limit makes sense. As for any $n < m$, such that $E_n \subseteq E_m$ then $g_n = g_m$ on E_n pointwise. The proof is simple since each the restriction of our $\phi \in L^{p*}$ onto E_n and E_m spawns two functions g_n and $g_m \in L^1$. To verify, take any subset $Z \subseteq E_n$ then

$$\phi|_{P_n}(\chi_Z) = \int \chi_Z \cdot g_n = \int \chi_Z \cdot g_m = \phi|_{Q_n}(\chi_Z)$$

So $g_n = g_m$ pointwise a.e on E_n . Now we define g measurable such that $g|_{E_n} = g_n$ for every n . And

$$\begin{aligned} |g_n| &= \chi_{E_n} \cdot |g_m| \implies \\ |g_n| &\leq |g_{n+1}| \implies \\ \|g_n\|_q &\leq \|g_{n+1}\|_q = \|\phi_{g_{n+1}}\|_{q^*} \leq \|\phi\|_{q^*} < +\infty \end{aligned}$$

Where the second last estimate is from on the monotonicity of the supremum on subsets with $(P_n \subseteq P_{n+1})$. If $q = +\infty$ then $g \in L^\infty$ is trivial, but for any $q < +\infty$. We wish to show that $g \in L^q$. Since $|g_n| \leq |g|$ pointwise for every n , and for each $x \in X$, there exists a N , where $n \geq N$ implies $|g(x)| = |g_n(x)|$, so $|g(x)|$ is an upperbound that is actually attained by the sequence $|g_n(x)|$. So, $|g(x)| = \sup_{n \geq 1} \{|g_n(x)|\}$.

Using the Monotone Convergence Theorem on $|g_n|$,

$$\begin{aligned} \int \lim_{n \rightarrow \infty} |g_n|^q d\mu &= \int \sup_{n \geq 1} |g_n|^q d\mu \\ &= \int |g|^q d\mu \\ &= \lim \int |g_n|^q d\mu \end{aligned}$$

Which yields $\|g\|_q^q = \lim \|g_n\|_q^q = \sup \|g_n\|_q^q \leq \|\phi\|_{q^*}^q < +\infty$. It follows that $g \in L^q$.

Finally, we will show that $\phi(f) = \int fg$ for every $f \in L^p$. Redefine $f_n = f \cdot \chi_{E_n} \in P_n$ for every $n \geq 1$. We claim that $f_n \rightarrow f$ in the p -norm.

$$\begin{aligned} |f_n - f| &\leq |f_n| + |f| \\ &\leq |f| + |f| \\ &\leq 2|f| \end{aligned}$$

And $|f_n - f|^p \leq 2^p \cdot |f|^p \in L^+ \cap L^1$. Now it is permissible to apply the Dominated Theorem, and we will do so.

$$\begin{aligned} \lim \int |f_n - f|^p &= \int \lim |f_n - f|^p \\ \lim \|f_n - f\|_p^p &= \|\lim(|f_n - f|)\|_p^p \\ &= 0 \end{aligned}$$

And we have $\phi(f) = \phi(\lim f_n) = \lim \phi(f_n)$

$$\begin{aligned}
 \phi(f) &= \lim \phi|_{P_n}(f_n) \\
 &= \lim \int f_n \cdot g_n \\
 &= \lim \int f \cdot g \cdot \chi_{E_n} \\
 &= \int \lim (fg \cdot \chi_{E_n}) \\
 &= \int fg
 \end{aligned}$$

Where we used the DCT again in the second last equality. The justification is a simple consequence of $fg\chi_{E_n} \rightarrow fg$ pointwise and Holder's Inequality. This completes the proof for when μ is of σ -finite measure, and $p \in [1, +\infty)$.

Suppose now μ is arbitrary, and $p \in (1, +\infty)$, then $q < +\infty$. Now let us agree to define, for every σ -finite $E \subseteq X$

$$P_E = \{L^p, |f| = |f| \cdot \chi_E\}$$

Where Q_E does not hold any surprises. Then for each E we have a $\phi|_E$ which induces a g_E that vanishes outside E . We are ready for the final part of the proof.

First, if $E \subseteq F$ and both E and F are σ -finite, then $\|g_E\|_q \leq \|g_F\|_q$. This is a simple consequence of monotonicity in L^+ if we take $|g_E|^q \leq |g_F|^q$.

Second, we define

$$W = \{\|g_E\|_q, E \text{ is } \sigma\text{-finite, and } \phi|_{P_E} \text{ induces } g_E\}$$

Let M be the supremum of W , then there exists a sequence of σ -finite sets, $\{E_n\}$ where $\|g_{E_n}\|_q \rightarrow M \leq \|\phi\|_{p^*}$. Take a set $F = \cup E_{n \geq 1}$, which is also σ -finite, so that $\|g_F\|_q = M$. Now assume there exists another σ -finite superset of F , let us call it A . Then

$$\int |g_F|^q + \int |g_{A \setminus F}|^q = \int |g_A|^q \leq M^q = \|g_F\|_q^q$$

Everything is finite here so there is no need for caution, subtracting we have $g_{A \setminus F} = 0$ pointwise a.e. For any $f \in L^p$, the spots where f does not vanish is σ -finite. This comes from $\int |f|^p < +\infty$. So it suffices to integrate over this σ -finite set. But we already know, even if this set A contains F as a subset, $\int fg_F = \int fg_A$.

We now define $g = g_F$, and the proof is complete. As for every $\phi \in L^{p^*}$, there exists a $g \in L^q$ such that the evaluation of any $f \in L^p$ is given by integrating f with g . ■