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Chapter 1

Theorem 1.1

WTS. Let $\mathcal{M}(\mathcal{F})$ be the σ -algebra generated by \mathcal{F} , if \mathcal{E} is a subset of $\mathbb{P}(X)$, with $\mathcal{E} \subseteq \mathcal{M}(\mathcal{F})$, then $\mathcal{M}(\mathcal{E}) \subseteq \mathcal{M}(\mathcal{F})$.

Proof. Notice that because $\mathcal{E} \subseteq \mathcal{M}(\mathcal{F})$,

$$\mathcal{M}(\mathcal{F}) \in \{\mathcal{M}, \mathcal{E} \subseteq \mathcal{M}, \mathcal{M} \text{ is a } \sigma\text{-algebra}\}$$

Taking the intersection, noting that $\mathcal{M}(\mathcal{E})$ is the intersection of all σ -algebras containing \mathcal{E} as a subset, we have

$$\bigcap \{\mathcal{M}(\mathcal{F})\} \supseteq \bigcap \{\mathcal{M}, \mathcal{E} \subseteq \mathcal{M}, \mathcal{M} \text{ is a } \sigma\text{-algebra}\}$$

And

$$\mathcal{M}(\mathcal{E}) \subseteq \mathcal{M}(\mathcal{F})$$

■

Theorem 1.2

WTS. The Borel σ -algebra of \mathbb{R} , \mathbb{B} is generated by the following

- The family of open intervals $\mathcal{E}_1 = \{(a, b), a < b\}$,
- The family of closed intervals $\mathcal{E}_2 = \{[a, b], a < b\}$,
- The family of half-open intervals $\mathcal{E}_3 = \{(a, b], a < b\}$ or $\mathcal{E}_4 = \{[a, b), a < b\}$
- The open rays $\mathcal{E}_5 = \{(a, +\infty), a \in \mathbb{R}\}$ or $\mathcal{E}_6 = \{(-\infty, a), a \in \mathbb{R}\}$
- The closed rays $\mathcal{E}_7 = \{[a, +\infty), a \in \mathbb{R}\}$ or $\mathcal{E}_8 = \{(-\infty, a], a \in \mathbb{R}\}$

Proof. By definition, \mathbb{B} is generated by the family of all open sets in \mathbb{R} , but every open set is a countable union of open intervals. Therefore

$$\mathcal{T}_{\mathbb{R}} \subseteq \mathcal{M}(\mathcal{E}_1) \implies \mathbb{B} \subseteq \mathcal{M}(\mathcal{E}_1)$$

Conversely, every open interval is an open set, hence

$$\mathcal{E}_1 \subseteq \mathcal{T}_{\mathbb{R}} \subseteq \mathbb{B} \implies \mathcal{M}(\mathcal{E}_1) \subseteq \mathbb{B}$$

Every closed interval can also be written as a countable intersection of open intervals, for every $[a, b]$, with $a < b$, we have

$$[a, b] = \bigcap_{n \geq 1} (a - n^{-1}, b + n^{-1}) \quad (1)$$

Indeed, fix any $x \in [a, b]$ then for every $n \geq 1$,

$$a - n^{-1} < a \leq x \leq b < b + n^{-1}$$

So $x \in \bigcap_{n \geq 1} (a - n^{-1}, b + n^{-1})$. If x an element of the left member, then for every $n \geq 1$,

$$a - n^{-1} < x \implies a - x \leq 0$$

Similarly for $x \leq b$, therefore equation (1) is valid, and $\mathcal{E}_2 \subseteq \mathbb{B} = \mathcal{M}(\mathcal{E}_1)$. To show the reverse estimate, every open interval can be written as a countable union of closed intervals,

$$(a, b) = \bigcup_{n \geq 1} [a + n^{-1}, b - n^{-1}] \quad (2)$$

To show that the above estimate is indeed true, fix any $x \in (a, b)$, then

$$\begin{aligned} a < x < b &\iff a < a + n^{-1} \leq x \leq b - n^{-1} < b \\ &\iff x \in \bigcup_{n \geq 1} [a + n^{-1}, b - n^{-1}] \end{aligned}$$

So that equation (2) holds. By similar argumentation we have $\mathcal{E}_1 \subseteq \mathcal{M}(\mathcal{E}_2) \implies \mathcal{M}(\mathcal{E}_2) = \mathcal{M}(\mathcal{E}_1)$.

For $\mathcal{E}_3, \mathcal{E}_4$

- $(a, b] = \bigcap_{n \geq 1} (a, b + n^{-1})$, proves $\mathcal{M}(\mathcal{E}_3) \subseteq \mathcal{M}(\mathcal{E}_1)$,
- $(a, b) = \bigcup_{n \geq 1} (a, b - n^{-1}]$, proves $\mathcal{M}(\mathcal{E}_1) \subseteq \mathcal{M}(\mathcal{E}_3)$,
- $[a, b) = \bigcup_{n \geq 1} [a, b - n^{-1}]$, proves $\mathcal{M}(\mathcal{E}_4) \subseteq \mathcal{M}(\mathcal{E}_2)$,
- $[a, b] = \bigcap_{n \geq 1} [a, b + n^{-1})$, proves $\mathcal{M}(\mathcal{E}_2) \subseteq \mathcal{M}(\mathcal{E}_4)$

So that $\mathcal{M}(\mathcal{E}_1) = \mathcal{M}(\mathcal{E}_2) = \mathcal{M}(\mathcal{E}_3) = \mathcal{M}(\mathcal{E}_4) = \mathbb{B}$. By taking complements of each element we get $\mathcal{M}(\mathcal{E}_5) = \mathcal{M}(\mathcal{E}_8)$ and $\mathcal{M}(\mathcal{E}_6) = \mathcal{M}(\mathcal{E}_7)$. Notice also that

- $(a, b] = (a, +\infty) \cap (-\infty, b]$, proves $\mathcal{E}_3 \subseteq \mathcal{M}(\mathcal{E}_5)$, and $\mathcal{M}(\mathcal{E}_3) \subseteq \mathcal{M}(\mathcal{E}_5)$.
- $(a, +\infty) = \bigcup_{n \geq 1} (a, a + n]$, proves $\mathcal{E}_5 \subseteq \mathcal{M}(\mathcal{E}_3)$, and $\mathcal{M}(\mathcal{E}_5) \subseteq \mathcal{M}(\mathcal{E}_3)$.
- $[a, b) = [a, +\infty) \cap (-\infty, b)$, proves $\mathcal{E}_4 \subseteq \mathcal{M}(\mathcal{E}_6)$, and $\mathcal{M}(\mathcal{E}_4) \subseteq \mathcal{M}(\mathcal{E}_7)$,
- $[a, +\infty) = \bigcup_{n \geq 1} [a, a + n)$, proves $\mathcal{E}_7 \subseteq \mathcal{M}(\mathcal{E}_4)$, and $\mathcal{M}(\mathcal{E}_7) \subseteq \mathcal{M}(\mathcal{E}_4)$.

Finally, $\mathcal{M}(\mathcal{E}_3) = \mathcal{M}(\mathcal{E}_5) = \mathcal{M}(\mathcal{E}_8) = \mathbb{B}$ and $\mathcal{M}(\mathcal{E}_4) = \mathcal{M}(\mathcal{E}_6) = \mathcal{M}(\mathcal{E}_7) = \mathbb{B}$. ■

Theorem 1.3

WTS. *If A is countable, then $\otimes_{\alpha \in A} \mathcal{M}_\alpha$ is the σ -algebra generated by*

$$W := \left\{ \prod_{\alpha \in A} E_\alpha, E_\alpha \in \mathcal{M}_\alpha \right\}$$

Proof. We agree to define

$$V := \left\{ \pi_\alpha^{-1}(E_\alpha), E_\alpha \in \mathcal{M}_\alpha \right\}$$

By definition, V generates $\otimes_{\alpha \in A} \mathcal{M}_\alpha$. Fix any element in $x = \pi_\alpha^{-1}(E_\alpha) \in V$, then

$$\pi_\alpha(x) \in E_\alpha, \pi_{\beta \neq \alpha}(x) \in X_\beta$$

Then $x \in W$ if we choose $x = \prod_{c \in A} E_c$, for $E_c = E_\alpha$ if $c = \alpha$, and $E_c = X_c$ if $c \neq \alpha$. ■

Theorem 1.4

WTS.

Proof.



Theorem 1.5

WTS.

Proof.



Theorem 1.6

WTS.

Proof.



Theorem 1.7**WTS.***Proof.*

Theorem 1.8**WTS.***Proof.*

Theorem 1.9**WTS.***Proof.*

Theorem 1.10**WTS.***Proof.*

Theorem 1.11**WTS.***Proof.*

Theorem 1.12

WTS.

Proof.



Theorem 1.13

WTS.

Proof.



Theorem 1.14

WTS.

Proof.



Theorem 1.15**WTS.***Proof.*

Theorem 1.16**WTS.***Proof.*

Theorem 1.17**WTS.***Proof.*

Theorem 1.18**WTS.***Proof.*

Chapter 2

Theorem 2.1

WTS.

Proof.



Chapter 3

Notes on Chapter 3

WTS. *Prove two things,*

1. $\limsup_{r \rightarrow R} \phi(r) = \lim_{\varepsilon \rightarrow 0} \sup_{0 < |r-R| < \varepsilon} \phi(r) = \inf_{\varepsilon > 0} \sup_{0 < |r-R| < \varepsilon} \phi(r),$
2. $\lim_{r \rightarrow R} \phi(r) = c \iff \limsup_{r \rightarrow R} |\phi(r) - c| = 0$

Proof. ■

WTS. If $U \subseteq B(1, 0) = \{|x| < 1\}$, and $U \in \mathbb{B}$, and if $m(U) > 0$, then the family of sets

$$E_r = \left\{ x + ry, y \in U \right\}$$

shrinks nicely to $x \in \mathbb{R}^n$.

Proof. Let $r > 0$ be fixed then $\forall z \in E_r \ni z = x + ry$. Hence,

$$\begin{aligned} d(x, z) &= d(x, x + ry) \\ &= |r|d(0, y) < |r| \end{aligned}$$

by translation invariance. ■

Theorem 3.1**WTS.**

Proof. Let ν be a signed measure, and fix any increasing sequence $E_j \nearrow E = \bigcup E_{j \geq 1}$ of sets. This induces a disjoint sequence in $\{F_n\}$. Define $F_1 = E_1$, and if $n \geq 2$,

$$F_n = E_n \setminus \bigcup E_{j \leq n-1}$$

and from this, the finite It is clear that $\bigcup F_{n \geq 1} = E$, and let us assume $\nu(E)$ is of finite measure.

By countable additivity, and the absolute convergence of the series $\sum_{j \leq n} \nu(F_j)$

$$\begin{aligned} \nu\left(\bigcup E_{j \geq 1}\right) &= \sum_{j \geq 1} \nu(F_j) \\ &= \lim_n \sum_{j \leq n} \nu(F_j) \\ &= \lim \nu(E_n) \end{aligned}$$

■

Theorem 3.2

WTS.

Proof.



Theorem 3.3**WTS.***Proof.*

Theorem 3.4

WTS.

Proof.



Theorem 3.5

WTS.

Proof.



Theorem 3.6

WTS.

Proof.



Theorem 3.7**WTS.***Proof.*

Theorem 3.8**WTS.***Proof.*

Theorem 3.9**WTS.***Proof.*

Theorem 3.10**WTS.***Proof.*

Theorem 3.11

WTS.

Proof.



Theorem 3.12**WTS.***Proof.*

Theorem 3.13**WTS.***Proof.*

Theorem 3.14

WTS.

Proof.



Theorem 3.15

WTS.

Proof.



Theorem 3.16**WTS.***Proof.*

Theorem 3.17

WTS. Let the maximal function of any measurable $f \in \mathbb{B}_{\mathbb{R}^n}$ be denoted by $Hf(x)$, more precisely,

$$Hf(x) = \sup_{r>0} A_r|f|(x) = \sup_{r>0} \frac{1}{m(B(r,x))} \int_{B(r,x)} f(y)dy$$

where $A_r|f|$ is the average of $|f|$ on a ball with radius $r > 0$ centered at $x \in \mathbb{R}^n$. In symbols,

$$A_r|f| = \frac{1}{m(B(r,x))} \int_{B(r,x)} f(y)dy$$

The maximal theorem makes two claims:

1. $(Hf)^{-1}((\alpha, +\infty)) = \bigcup_{r>0} (A_r|f|)^{-1}((\alpha, +\infty))$, and Hf is measurable for every $f \in L^1_{loc}$.
2. There exists a $C > 0$, for every $f \in L^1$

$$m(\{Hf(x) > \alpha\}) \leq \frac{C}{\alpha} \|f\|_1$$

for every $\alpha > 0$.

Proof. Let $\alpha > 0$ and fix $z \in (Hf)^{-1}((\alpha, +\infty))$, so $Hf(z) > \alpha$ and

$$\sup_{r>0} A_r|f|(z) > \alpha$$

and with $Hf(z) - \alpha > 0$, we get some $r_0 > 0$

$$Hf(z) - (Hf(z) - \alpha) = \alpha < A_{r_0}|f|(z) \implies z \in \bigcup_{r>0} (A_r|f|)^{-1}((\alpha, +\infty))$$

Next, let $z \in \bigcup_{r>0} (A_r|f|)^{-1}((\alpha, +\infty))$, it is clear that

$$Hf(z) \geq A_{r_0}|f|(z) > \alpha$$

for some $r_0 > 0$. Since $A_r|f|$ (a function indexed by $r > 0$) is continuous in $x \in \mathbb{R}^n$, $(A_r|f|)^{-1}((\alpha, +\infty))$ is open, and Hf is measurable.

The second claim is slightly more intricate than the first. Define

$$E_\alpha = \left\{ Hf > \alpha \right\} = \bigcup_{r>0} \{A_r |f| > \alpha\}$$

Let $x \in E_\alpha$, this induces a $r_x > 0$ where $x \in \left\{ A_{r_x} |f| > \alpha \right\}$. Rearranging gives

$$\left(\frac{1}{\alpha} \int_{B(r,x)} |f| dz \right) < m(B(r,x))$$

We wish to apply Theorem 3.15 to this family of open balls. Notice

- Each $x \in E_\alpha \mapsto r_x > 0 \mapsto A_{r_x} |f|$,
- If $U = \bigcup_{x \in E_\alpha} B(r_x, x)$, then $E_\alpha \subseteq U$,
- Choose $c < m(E_\alpha) \leq m(U)$ (by monotonicity) arbitrarily,
- By Theorem 3.15, there exists a finite disjoint subcollection of points indexed by

$$x_1, \dots, x_N \in E_\alpha$$

so that $\bigsqcup_{j \leq N} B(r_{x_j}, x_j) = U \supseteq E_\alpha$, and $c < 3^n \sum_{j \leq k} m(B_j)$

- Define $B_j = B(r_{x_j}, x_j)$ for all $j \leq k$, and

$$m(B_j) < \frac{1}{\alpha} \cdot \int_{B_j} |f| dz$$

by finite additivity,

$$c 3^{-n} < \sum_{j \leq k} m(B_j) < \frac{1}{\alpha} \cdot \sum_{j \leq k} \int_{B_j} |f| dz$$

and finally

$$c < \frac{3^n}{\alpha} \sum_{j \leq k} \int_{B_j} |f| dz \leq \frac{3^n}{\alpha} \|f\|_1$$

- By inner regularity, of m on \mathbb{B} , since

$$m(E_\alpha) = \sup \left\{ m(K), K \in \mathcal{J}_{\mathbb{R}^n}, K \subseteq E_\alpha \right\}$$

for any $K \in \mathcal{J}_{\mathbb{R}^n}$, $K \subseteq E_\alpha$, we have $m(K) < +\infty$, $m(K) \leq m(E_\alpha)$ and

$$m(K) = c < \frac{3^n}{\alpha} \|f\|_1 \implies m(E_\alpha) \leq \frac{3^n}{\alpha} \|f\|_1$$

Remark 17.1 *We used the properties of a Radon Measure here, without relying on the phrase ‘sending $c \rightarrow E_\alpha$ ’, which would require us to deal with two cases $m(E_\alpha) < +\infty$ and $m(E_\alpha) = +\infty$.*

■

Theorem 3.18**WTS.***Proof.*

Theorem 3.19**WTS.***Proof.*

Theorem 3.20

WTS.

Proof.



Theorem 3.21

WTS. *The Lebesgue Differentiation Theorem. Suppose $f \in L^1_{loc}$, and for every $x \in \mathcal{L}_f$, (so that $x \in \mathbb{R}^n$ a.e). We have*

1. $\lim_{r \rightarrow 0} \frac{1}{m(E_r)} \int_{E_r} |f(y) - f(x)| dy = 0,$
2. $\lim_{r \rightarrow 0} \frac{1}{m(E_r)} \int_{E_r} f(y) dy = f(x),$

For every family $\{E_r\}_{r>0}$ that shrinks nicely to $x \in \mathbb{R}^{n'}$.

Proof. Since the family $\{E_r\}_{r>0}$ shrinks nicely, we have

$$m(E_r) \gtrsim m(B(r, x)) \implies m(E_r) > \alpha \cdot m(B(r, x))$$

for some $\alpha > 0$, independent on r . Rearranging gives

$$m^{-1}(E_r) < \alpha^{-1} m^{-1}(B(r, x))$$

And monotonicity of the integral

$$\int_{E_r} |f(y) - f(x)| dy \leq \int_{B(r, x)} |f(y) - f(x)| dy$$

Combining the last two results, for every $\varepsilon > 0$, if $0 < r < \varepsilon$, then

$$m^{-1}(E_r) \int_{E_r} |f(y) - f(x)| dy \leq m^{-1} B(r, x) \int_{B(r, x)} |f(y) - f(x)| dy$$

Taking the supremum on both sides,

$$\sup_{0 < r < \varepsilon} m^{-1}(E_r) \int_{E_r} |f(y) - f(x)| dy \leq \sup_{0 < r < \varepsilon} m^{-1} B(r, x) \int_{B(r, x)} |f(y) - f(x)| dy$$

and sending $\varepsilon \rightarrow 0$, proves the first claim. The second claim is immediate upon applying the L^1 inequality.

Fix any $\varepsilon > 0$, and

$$\begin{aligned}
 \lim_{r \rightarrow 0} m^{-1}(E_r) \int_{E_r} f(y) dy = f(x) &\iff \lim_{\varepsilon \rightarrow 0} \sup_{0 < r < \varepsilon} \left| m^{-1}(E_r) \int_{E_r} f(y) dy - f(x) \right| \\
 &\iff \lim_{\varepsilon \rightarrow 0} \sup_{0 < r < \varepsilon} \left| m^{-1}(E_r) \int_{E_r} [f(y) - f(x)] dy \right| \\
 &\leq \lim_{\varepsilon \rightarrow 0} \sup_{0 < r < \varepsilon} m^{-1}(E_r) \int_{E_r} |f(y) - f(x)| dy \\
 &= \lim_{r \rightarrow 0} m^{-1}(E_r) \int_{E_r} |f(y) - f(x)| dy \\
 &= 0
 \end{aligned}$$

■

Theorem 3.22**WTS.***Proof.*

Theorem 3.23**WTS.***Proof.*

Theorem 3.24

WTS.

Proof.



Theorem 3.25**WTS.***Proof.*

Theorem 3.26**WTS.***Proof.*

Theorem 3.27**WTS.***Proof.*

Theorem 3.28

WTS.

Proof.



Theorem 3.29**WTS.***Proof.*

Theorem 3.30**WTS.***Proof.*

Theorem 3.31**WTS.***Proof.*

Theorem 3.32**WTS.***Proof.*

Theorem 3.33

WTS.

Proof.



Theorem 3.34**WTS.***Proof.*

Theorem 3.35**WTS.***Proof.*

Theorem 3.36**WTS.***Proof.*

Chapter 4

Notes on Chapter 4

WTS. *Show that every sequentially compact space is countably compact.*

- *Sequential compactness: every sequence has a convergent subsequence.*
- *Countably Compact: every countable open cover has a finite subcover.*

Proof. We will proceed by proving the contrapositive. Suppose \mathbf{X} admits a countable open cover where no finite subcover exists. Denote this open cover by $\{U_n\}_{n \geq 1}$. Since $\{1, 2, \dots, n\}$ is finite, we can choose a sequence

$$x_n \in \mathbf{X} \setminus \left(\bigcup_{j \leq n} U_j \right) \neq \emptyset$$

And suppose by contradiction that x_n admits a convergent subsequence in $x_k \rightarrow x \in \mathbf{X}$. We claim that $x \in X \setminus (\bigcup U_{j \geq 1})$. Indeed, if

$$x \in \bigcup U_{j \geq 1} \implies x \in U_j$$

for some $j \in \mathbb{N}^+$. So that U_j is an open set that contains x but only finitely many x_k . Therefore $x_k \not\rightarrow x$ for every subsequence x_k of x_n , and the proof is complete. ■

Theorem 4.1

WTS. Suppose that A is a subset of X , let $\text{acc } A$ be the set of accumulation points of A , then

$$\overline{A} = A \cup \text{acc } (A) \quad (3)$$

and A is closed if and only if $\text{acc } (A) \subseteq A$.

Proof. Suppose that $x \notin \overline{A}$, then $x \in (\overline{A})^c = A^{\circ}$, then $A^c \in \mathcal{N}_B(x)$. But this means that $x \notin \text{acc } (A)$, since there exists a neighbourhood of x (in the form of A^c), such that

$$A \cap A^c \setminus \{x\} = A \cap A^c = \emptyset$$

Also, $A \subseteq \overline{A} \implies (\overline{A})^c \subseteq A^c$ which means that

$$x \notin \overline{A} \implies x \notin A$$

Since $x \notin \overline{A} \implies x \notin A$ and $x \notin \text{acc } (A)$,

$$(\overline{A})^c \subseteq A^c \cap \text{acc } (A)^c = (A \cup \text{acc } (A))^c$$

Now, if $x \notin \text{acc } (A) \cup A$, then $x \notin \text{acc } (A)$, therefore there exists some $U \in \mathcal{N}_B(x)$ such that

$$A \cap U \setminus \{x\} = A \cap U = \emptyset$$

Where for the second last equality we used the fact that $x \notin A \implies A \setminus \{x\} = A$, and taking complements gives us

$$U \subseteq A^c$$

And since $U \in \mathcal{N}_B(x)$, then $x \in U^{\circ} \subseteq A^{\circ}$ (since U° is an open subset of A^c). then

$$x \in A^{\circ} = (\overline{A})^c \implies x \notin (\overline{A})^c$$

Therefore $(A \cup \text{acc } (A))^c \subseteq (\overline{A})^c$. ■

Theorem 4.2

WTS. If \mathcal{T}_X is a topology on X and $\mathcal{E} \subseteq \mathcal{T}_X$ then \mathcal{E} is a base for \mathcal{T}_X if and only if for every

$$\forall U \in \mathcal{T}_X, U \neq \emptyset, \implies U = \bigcup_{V \in B} V$$

Where B is a subset of \mathcal{E} .

Proof. Suppose that \mathcal{E} is a base, then fix any non-empty $U \in \mathcal{T}_X$, then for every $x \in U$, there exists a neighbourhood base for this x and a member $V \in \mathcal{E}$ such that $x \in V_x \subseteq U$. Take the union over all V_x and

$$U \subseteq \bigcup_{x \in U} V_x$$

But each $V_x \subseteq U$, so $U = \bigcup_{x \in U} V_x$, where $\{V_x\} \subseteq \mathcal{E}$.

Conversely, if every non-empty U is a union of members in \mathcal{E} then fix any $x \in X$, we claim that we have a neighbourhood base in

$$\{V \in \mathcal{E}, x \in V\}$$

The reason is as follows

- x belongs to every $E \in \{V \in \mathcal{E}, x \in V\}$ and
- For every open U , if $x \in U$ then there exists a union of members of \mathcal{E} such that $U = \bigcup E_\alpha$, then $x \in U \iff \exists E_\alpha \in \{V \in \mathcal{E}, x \in V\}$ and
- Using this particular $E_\alpha \in \mathcal{E}$ that we just found, $x \in E_\alpha \subseteq U$, and we are done.

■

Theorem 4.3

WTS. For every $\mathcal{E} \subseteq \mathbb{P}(X)$, \mathcal{E} is base for a topology on X if and only if

- (a) each $x \in X$ is contained in some $V \in \mathcal{E}$, and
- (b) if $U, V \in \mathcal{E}$, and $x \in U \cap V$, then there must exist some $W \in \mathcal{E}$ with $x \in W \subseteq U \cap V$.

Proof. Suppose that \mathcal{E} is a base, then we get a), and b) follows since for every $U, V \in \mathcal{E} \subseteq \mathcal{T}_X$, and by closure over finite intersections, $U \cap V \in \mathcal{T}_X$ implies that there exists some $W \in \mathcal{E}$ with

$$x \in W \subseteq U \cap V$$

Now, suppose both a) and b) hold, then we claim that this $\mathcal{E} \subseteq \mathbb{P}(X)$ induces a topology on X

$$\mathcal{T} = \{U \subseteq X, \forall x \in U, \exists V \in \mathcal{E}, \text{ with } x \in V \subseteq U\}$$

Intuitively speaking, this means that \mathcal{T} is just fine (and not too fine) to satisfy the conditions for $\mathcal{E} \subseteq \mathcal{T}$ to be a base of \mathcal{T} .

We first show that \mathcal{T} is a topology.

- $\emptyset \in \mathcal{T}$ and $X \in \mathcal{T}$, the first is trivial and the second is from a)
- Closure under unions: fix $\{U_\alpha\}_{\alpha \in A} \subseteq \mathcal{T}$, and $U = \bigcup U_\alpha$, and for every $x \in U$ there exists some $V_\alpha \in \mathcal{E}$ such that $x \in V_\alpha \subseteq U_\alpha \subseteq U$, therefore $U \in \mathcal{T}$.
- Closure under finite intersections, fix any U_1, U_2 as elements in \mathcal{T} , then suppose that they are not disjoint (if they are disjoint then their intersection is the empty set, which is also contained in \mathcal{T}). If $U_1 \cap U_2 \neq \emptyset$, then for every $x \in U_1 \cap U_2$ induces two sets $V_1, V_2 \in \mathcal{E}$ with $x \in V_1 \subseteq U_1$ and $x \in V_2 \subseteq U_2$, taking their intersection and applying b) gives us some $V \subseteq V_1 \cap V_2$ with $V \in \mathcal{E}$ therefore $x \in V \subseteq U_1 \cap U_2$, and \mathcal{T} is closed under finite intersections.

Now to show that \mathcal{E} is a base for \mathcal{T} , $\mathcal{E} \subseteq \mathcal{T}$ is obvious since every $V \in \mathcal{E}$ satisfies the properties laid out by \mathcal{T} by simply choosing V again for any

$x \in V$. Now fix any member $U \in \mathcal{T}$, then for every $x \in U$, there exists some $V \in \mathcal{E}$ with

$$x \in V \subseteq U$$

(This is an immediate consequence of how we defined \mathcal{T}). And we can conclude that \mathcal{E} is a base for this induced topology \mathcal{T} . ■

Theorem 4.4

WTS. If $\mathcal{E} \subseteq \mathbb{P}(X)$, the topology $\mathcal{T}(\mathcal{E})$ generated by \mathcal{E} consists of \emptyset, X and all unions of finite intersections of \mathcal{E} , in symbols

$$\mathcal{T}(\mathcal{E}) = \{\emptyset, X\} \cup \left\{ \bigcup W_\alpha, W_\alpha = \bigcap E_{j \leq n}, E_j \in \mathcal{E} \right\}$$

Proof. Denote the set

$$W = \{X\} \cup \left\{ \bigcap V_{j \leq n}, V_j \in \mathcal{E} \right\}$$

We claim this set W satisfies Theorem 4.3. Since 4.3a) is satisfied with $X \in W$. 4.3b) follows since the right member in W is closed under intersections.

And if we are taking an element from each member, $E_1 \in \{\emptyset, X\}$ and E_2 is an element in the right member, then it is trivial to verify that their intersection is always contained within W . Therefore W induces a topology by Theorem 4.2, and we call this topology \mathcal{T} — and for the sake of completeness

$$\mathcal{T} = \{U \subseteq X, \forall x \in U, \exists V \in \mathcal{E}, x \in V \subseteq U\}$$

We so claim that if we define \overline{W} as the union of all members $w \in W$, together with the empty set, is equal to the set \mathcal{T} .

$$\overline{W} = \left\{ \bigcup_{w \in W} w \right\} \cup \{\emptyset\}$$

- We want to show $\mathcal{T} \subseteq \overline{W}$, since W is a base for the topology \mathcal{T} , every (non-empty) $U \in \mathcal{T}$ is the union of members in W (Theorem 4.2), and there exists some $B \subseteq W$ with

$$U = \bigcup E_{\alpha \in B} \in \overline{W}$$

Now if U is the empty set then it is trivially contained within \overline{W} .

- Next, we show that $\overline{W} \subseteq \mathcal{T}$, fix any element $E \in \overline{W}$, if $E = \emptyset$ then there is nothing to prove since \mathcal{T} is a topology. Now for every $x \in E$,

$$x \in E = \bigcup_{w \in W} w \implies x \in w$$

Therefore $E \in \mathcal{T}$ by definition. This proves that $\mathcal{T} = \overline{W}$.

Now that \overline{W} is a topology, that contains \mathcal{E} as a subset, and by definition of $\mathcal{T}(\mathcal{E})$

$$\mathcal{T}(\mathcal{E}) = \bigcap \{A, \text{ is a topology, and } \mathcal{E} \subseteq A\}$$

Tells us

$$\mathcal{T}(\mathcal{E}) \subseteq \overline{W}, \quad \text{since } \overline{W} \in \{A, \text{ is a topology, and } \mathcal{E} \subseteq A\}$$

Conversely, fix any member $E \in \overline{W}$, if $E = \emptyset$ then $E \in \mathcal{T}(\mathcal{E})$, if not, then there exists some subset $B \subseteq W$ such that

$$E = \bigcup_{w \in B} w = \bigcup_{w \in B} \bigcap_{j \leq n} V_{j \leq n}^w V_j \in \mathcal{E} \cup \{X\}$$

Since $\mathcal{T}(\mathcal{E})$ is closed under finite intersections and unions, and it contains \mathcal{E} as a subset, $\overline{W} = \mathcal{T}(\mathcal{E})$ and we are done. ■

Theorem 4.5

WTS. *Every second countable space is separable. (Countable dense subset).*

Proof. What we wish to prove is that if a space X has a countable base, then it has a countable dense subset. Denote this base of X by \mathcal{E} as usual, then we claim that

$$W = \{x_u, U \in \mathcal{E}\}$$

Is a dense subset in X . Note that $(\overline{W})^c = W^{\circ} \in \mathcal{T}_X$. If $W^{\circ} = \emptyset$ then we simply take complements and we get $\overline{W} = X$. So suppose that W° is non-empty, then for each $x \in W^{\circ}$ (by definition of a base), it should induce some $V_x \in \mathcal{E}$ with

$$x \in V_x \subseteq W^{\circ}$$

But clearly, for every element in \mathcal{E} , the second estimate can never be satisfied, since for every $U \in \mathcal{E}$, $x_U \notin W^{\circ}$ for this particular set W° . Therefore W° must be empty, and this completes the proof. ■

Theorem 4.6

WTS. *If X is first countable, then for every $A \subseteq X$, $x \in \overline{A} \iff$ there exists some sequence $\{x_j\}_{j \geq 1} \subseteq A$ such that $x_j \rightarrow x$.*

Proof. Suppose that X is first countable, and $A \subseteq X$, and fix any element $x \in \overline{A}$. Since X is first countable, there is a sequence of descending neighbourhoods of $\{U_j\}_{j \geq 1}$ of x such that

$$U_1 \supseteq U_2 \supseteq \cdots \supseteq U_j \supseteq U_{j+1}$$

If $x \in A$, take $x_n = x$ for all $n \geq 1$. If $x \in \text{acc}(A)$, then take $x_n \in U_n \cap A \setminus \{x\} = U_n \cap A$, which is not empty. Then it remains to show that this sequence converges to x . Fix any neighbourhood $U \in \mathcal{N}_B(x)$ then there exists some N , for every $n \geq N$

$$x \in U^o \implies \exists N \in \mathbb{N}^+, x \in U_N \subseteq U^o$$

Then every $x_n \in A \cap U_N \subseteq A \cap U^o \subseteq U^o$. And this establishes \implies .

Now suppose that $x \notin \overline{A}$, so that $x \notin A$ and $x \notin \text{acc}(A)$, then fix any sequence $\{x_j\} \subseteq A$. We wish to show that $x_j \not\rightarrow x$.

Since $x \notin \text{acc}(A)$, there exists some $V \in \mathcal{N}_B(X)$ with

$$A \cap V \setminus \{x\} = \emptyset \implies V \subseteq A^c$$

Since $\{x_j\}_{j \geq 1} \subseteq A \implies x_j \notin A^c$ for every $j \geq 1$, then choose V as the neighbourhood around x , and $x_j \not\rightarrow x$ for any arbitrary sequence x_j in A . ■

Remark 6.1 *To truly understand what is going on one should recall that all metric space spaces are first countable.*

Theorem 4.7

WTS. X is a T_1 space $\iff \{x\}$ is closed for every $x \in X$.

Proof. If X is T_1 and $x \in X$, then for every $y \neq x$ there exists some open U_y that contains y but not x . Following Folland's argument closely, every $y \neq x$ is in $\cup U_{y \neq x}$. Hence $\{x\}^c \subseteq \cup U_{y \neq x}$. To show the converse, for every $z \in \cup U_{y \neq x}$ that is open, there exists a $y \neq x$ such that $z \in U_y$. But every U_y does not contain x as an element, so $z \neq x$ implies that $z \notin \{x\}$. And $z \in \{x\}^c$. Hence $\cup U_{y \neq x} = \{x\}^c$.

Now conversely if every $x \in X$ satisfies the fact that $\{x\}^c$ is open, then $\{x\}^c$ is an open set that contains every $y \neq x$. Now fix some $y \neq x$, since $\{y\}$ is also closed, we have $X \cap \{y\}^c$ is an open set that contains x but not y . Also, $\{x\}^c$ is an open set that contains y but not x . And therefore X is T_1 . ■

Theorem 4.8

WTS. *The map $f : X \rightarrow Y$ is continuous if and only if at f is continuous at every $x \in X$.*

Proof. Suppose that f is continuous, then fix any $f(x) \in Y$ and any of its neighbourhood $V \in \mathcal{N}_B(f(x))$,

$$f(x) \in V^o \implies f^{-1}(V^o) \in \mathcal{N}_B(x)$$

But by continuity, $f^{-1}(V^o)$ is an open set that contains x , with

$$f(f^{-1}(V^o)) \subseteq V^o$$

Therefore f is continuous at x . Now suppose that f is continuous at every $x \in X$, then for every open subset $V \subseteq Y$, and for every point $f(x) \in V = V^o$ means that $V \in \mathcal{N}_B(f(x))$ for all such points $f(x)$. By continuity, for every x in $f^{-1}(V)$, implies that $f^{-1}(V)$ is a neighbourhood of all of its elements, therefore $f^{-1}(V) \subseteq (f^{-1}(V))^o$, and $f^{-1}(V)$ is open. ■

Theorem 4.9

WTS. *If \mathcal{E}_Y generates the topology on Y , and f is a mapping from $X \rightarrow Y$, then $f : X \rightarrow Y$ is continuous if and only if $f^{-1}(V) \in \mathcal{T}_X$ for every $V \in \mathcal{E}_Y$.*

Proof. The inverse image commutes with intersections, complements, and unions. To prove \Leftarrow , use Theorem 4.4, since every $U \in \mathcal{T}_Y$ can be represented the union of finite intersections of elements \mathcal{E}_Y , and use the fact that \mathcal{T}_X is closed under arbitrary unions and finite intersections.

To show \Rightarrow , since $\mathcal{E}_Y \subseteq \mathcal{T}_Y$, if f^{-1} is open for every $U \in \mathcal{T}_Y$, then it is open for every $U \in \mathcal{E}_Y$ as well. ■

Theorem 4.10

WTS. *If X_α is Hausdorff for each $\alpha \in A$, then $X = \prod_{\alpha \in A} X_\alpha$ is Hausdorff.*

Proof. If two elements in X , $x \neq y$ then there exists some $\alpha \in A$ such that $\pi_\alpha(x) \neq \pi_\alpha(y) \in X_\alpha$, but this X_α is Hausdorff, then there exists two open, disjoint sets $V_x, V_y \subseteq X_\alpha$ such that

- $x \in \pi_\alpha^{-1}(V_x)$, and $y \in \pi_\alpha^{-1}(V_y)$
- $\pi_\alpha^{-1}(V_x) \cap \pi_\alpha^{-1}(V_y) = \pi_\alpha^{-1}(V_x \cap V_y) = \emptyset$
- $\pi_\alpha^{-1}(V_x), \pi_\alpha^{-1}(V_y) \in \mathcal{T}_X$

Where for the last bullet point we used the fact that the product topology makes all the projection maps continuous. This proves that X is Hausdorff. ■

Theorem 4.11

WTS. If X_α and Y are topological spaces, and $X = \prod_{\alpha \in A} X_\alpha$, and $f : Y \rightarrow X$ is a mapping. Then f is continuous if and only if $\pi_\alpha \circ f$ is continuous for each $\alpha \in A$.

Proof. If $\pi_\alpha \circ f$ is continuous at each α , this means that

$$\forall \alpha \in A, \forall E_\alpha \in \mathcal{T}_\alpha, f^{-1}(\pi_\alpha^{-1}(E_\alpha)) \in \mathcal{T}_Y$$

But it is exactly sets of the form $\pi_\alpha^{-1}(E_\alpha)$ which generate the weak topology for \mathcal{T}_X . Therefore f is continuous.

Now, suppose that f is continuous, by definition of the weak topology (as it is generated by the set of inverse projections), for every $\alpha \in A$, $\pi_\alpha^{-1}(E_\alpha) \in \mathcal{T}_X$ and by continuity of f , its inverse image is open in Y as well. ■

Remark 11.1 *The take-away intuition here is that if the range space is generated by some \mathcal{E} , then a function is continuous if and only if all inverse images of sets in \mathcal{E} are open in the domain space. Furthermore, if the range space is endowed with the product topology (which is generated by sets of the form $\pi_\alpha^{-1}(E_\alpha)$, where $E_\alpha \in \mathcal{T}_\alpha$), then it suffices to check all inverse images of those. And this is equivalent to checking that $\pi_\alpha(\cdot) \circ f$ is continuous at each α .*

Theorem 4.12

WTS. *If X is a topological space, and A is any non-empty set, $\{f_n\} \subseteq X^A$ is a sequence, then $f_n \rightarrow f$ with respect to the product topology if and only if $f_n \rightarrow f$ pointwise.*

Proof. Suppose that $f_n \rightarrow f$ pointwise. Since the product topology \mathcal{T}_X is generated from sets of the form

$$\pi_\alpha^{-1}(E_\alpha), E_\alpha \in \mathcal{T}_\alpha$$

And by Theorem 4.4, \mathcal{T}_X consists of \emptyset, X and unions of finite intersections of $\pi_\alpha^{-1}(E_\alpha)$. We claim that for every $f \in X^A$, the following is a valid neighbourhood base for f

$$\left\{ \bigcap_{j \leq n} \pi_{\alpha_j}^{-1}(E_{\alpha_j}), E_{\alpha_j} \in \mathcal{T}_{\alpha_j} \cap \mathcal{N}_B(\pi_{\alpha_j}(f)) \right\}$$

A couple things to note

- Each E_{α_j} is open in X_{α_j} , so that its inverse image is also open (in X). Since any neighbourhood base has to be a subset of \mathcal{T}_X .
- Only finitely many intersections are involved, so each element in the above set is open in X .
- Each E_{α_j} is a neighbourhood of $\pi_{\alpha_j}(f)$, meaning $f \in E_{\alpha_j}^\circ = E_{\alpha_j}$.
- Last and perhaps most importantly for intuition, fix any non-empty open set $U \in \mathcal{T}_X$ then by Theorem 4.4 (or my reading of it), U can be written as the union of sets like

$$\bigcap_{j \leq m} \pi_{\alpha_j}^{-1}(E_{\alpha_j}), \quad E_{\alpha_j} \in \mathcal{T}_{\alpha_j}$$

Then applying Theorem 4.2, the family of finite intersections of $\pi_\alpha^{-1}(E_\alpha)$ is a base for \mathcal{T}_X . Then,

$$N_{base}(f) = \left\{ V = \bigcap_{j \leq m} \pi_{\alpha_j}^{-1}(E_{\alpha_j}), \quad E_{\alpha_j} \in \mathcal{T}_{\alpha_j}, \quad f \in V \right\}$$

Has to be a neighbourhood base for any $f \in X$.

Now to show that $f_n \rightarrow f$ in the product topology, fix any neighbourhood $U \in \mathcal{N}_B(f)$, then $f \in U^o$, and by definition of a neighbourhood base, there exists some $E \in N_{base}(f)$ such that $f \in E \subseteq U^o$, but this E is just the finite intersection of $\pi_{\alpha_j}^{-1}(E_{\alpha_j})$, then at every α_j

- Let N_j be an integer such that for every $n \geq N_j$, $\pi_{\alpha_j}(f_n) \in E_{\alpha_j}$
- Set $N = \sum_{j \leq m} N_j \geq N_j$ for every $j \leq m$.

Then for every $n \geq N$, $f_n \in E \subseteq U^o \subseteq U$ for any arbitrary neighbourhood U of f . So $f_n \rightarrow f$ in the product topology.

Conversely, suppose that $f_n \rightarrow f$ in the product topology, then fix any $\alpha \in A$, and for every neighbourhood E_α of $\pi_\alpha(f)$, $\pi_\alpha^{-1}(E_\alpha)$ is a neighbourhood of f . Hence for every $\alpha \in A$, and for every neighbourhood E_α of $\pi_\alpha(f)$, $\pi_\alpha(f_n)$ is eventually in E_α . This completes the proof. ■

Theorem 4.13

WTS. *If X is a topological space then $BC(X)$ is a closed subspace of $B(X)$ in the uniform metric, and $BC(X)$ is complete.*

Proof. Suppose that $\{f_n\} \subseteq BC(X)$ converges to some f . There are a couple things that we need to show prior to tackling the main proof.

- (a) $B(X)$ endowed with the uniform norm of an $f \in B(X)$

$$\|f\|_u = \sup\{|f(x)|, x \in X\}$$

Is indeed a normed vector space.

- (b) $B(X)$ with its norm (and induced metric), is a complete metric space.
So that our $\{f_n\} \rightarrow f$ at worst, converges to $f \in B(X)$.

To show that $B(X)$ is a normed vector space, for any $k \in \mathbb{C}$, $f_1, f_2 \in B(X)$, then at every $x \in X$

$$|f_1(x) + kf_2(x)| \leq |f_1(x)| + |k| \cdot |f_2(x)| \leq \|f_1\|_u + |k|\|f_2\|_u$$

And to show absolute homogeneity, note that $\sup |kA| = |k| \cdot \sup A$ for any non-empty bounded above set of reals A . This proves (a).

To show (b), fix any Cauchy sequence (with respect to the uniform metric), then for every $\varepsilon > 0$, there exists an N so large that for every $n, m \geq N$ we have

$$|f_n(x) - f_m(x)| \leq \|f_n - f_m\|_u < \varepsilon$$

This shows that $\{f_n(x)\}_{n \geq 1} \subseteq \mathbb{C}$ is a Cauchy, and it makes sense to call its limit $f(x) = \lim f_n(x)$. To show that for this f ,

- $f_n \rightarrow f$ uniformly, and
- $f \in B(X)$

Fix an $\varepsilon > 0$, and there exists an N so large that for every $m, n \geq N$ implies that

$$\|f_n(x) - f_m(x)\|_u < \varepsilon$$

Since $\lim_{n \rightarrow \infty} f_n(x) = f(x)$, this means that

$$\lim_{n \rightarrow \infty} |f_n(x) - f_m(x)| = |f(x) - f_m(x)| \leq \varepsilon$$

In the above we replaced the strict inequality with an inequality since the sequence may converge to its supremum. Since this holds for any $x \in X$, we have

$$\|f_m - f\|_u \leq \varepsilon$$

One can easily replace all the ε with $\varepsilon/2$ to obtain strict inequalities, to finish the proof, simply send $m \rightarrow \infty$ (since $f_m \rightarrow f$ pointwise everywhere, the uniform norm goes to zero as well). This proves both bullet points.

Now we will prove Theorem 4.13, for any sequence $\{f_n\} \subseteq BC(X)$, if it does converge to some f uniformly, then we claim that $f \in BC(X)$. Note that $f \in B(X)$, so it suffices for us to show that f is continuous at every point $x \in X$.

Fix any ball with radius $\varepsilon > 0$ at $f(x) \in \mathbb{C}$, and since

- $\varepsilon/3 > 0$ induces some N such that for every $n \geq N$, at every point $x \in X$

$$|f_n(x) - f(x)| \leq \|f_n - f\|_u < \varepsilon/3$$

- Another $\varepsilon/3$ ball around $f_n(x)$ (using the same point $x \in X$), such that its inverse image is an open set $U \in \mathcal{T}_X$, because $f_n \in BC(X)$

$$f_n^{-1}(V_{\varepsilon/3} f_n(x)) = U \in \mathcal{T}_X$$

- The last $\varepsilon/3$ comes from the fact that $y \in U \subseteq X$ so it satisfies

$$|f_n(y) - f(y)| \leq \|f_n - f\|_i < \varepsilon/3$$

Combining these three,

$$|f(y) - f(x)| \leq |f(y) - f_n(y)| + |f(x) - f_n(x)| + |f_n(x) - f_n(y)| < \varepsilon$$

So there exists some open set $U \in \mathcal{T}_X$ (and hence neighbourhood of every x), for every open ball of radius $\varepsilon > 0$, around every $f(x) \in \mathbb{C}$, such that

$$f(U) \subseteq B \in \mathcal{T}_{\mathbb{C}}$$

Since the open balls are a neighbourhood base at every point in \mathbb{C} , and f is continuous at every point $x \in X$, we must conclude that $f \in BC(X)$. ■

Theorem 4.14

WTS. Suppose that A and B are disjoint closed subsets of the normal space X , and let $\Delta = \{k2^{-n} : n \geq 1 \text{ and } 0 < k < 2^n\}$ be the set of dyadic rationals in $(0, 1)$. There is a family $\{U_r : r \in \Delta\}$ of open sets such that

1. $A \subseteq U_r \subseteq B^c$ for every $r \in \Delta$,
2. $\overline{U_r} \subseteq U_s$ for $r < s$, and
3. For every $r < s$, $\overline{U_r} \subseteq U_s$

Proof. The goal of this proof is to show that for every $r \in \Delta$, there exists an open U_r that satisfies the above. As usual for these types of proofs we will proceed by induction. We can divide the problem by 'layers' (as I will hereinafter explain).

Let us suppose that for some $N \geq 1$ that all previous U_r in previous layers have been constructed properly, meaning if $r = k/2^n$, then for every $1 \leq n \leq N - 1$, we have

$$r = \frac{k}{2^n}, \quad 1 \leq n \leq N - 1, \quad 1 \leq k \leq 2^{n-1}$$

And by 'constructed properly', we mean that for each U_r ,

- $A \subseteq U_r \subseteq B^c$ and
- $U_r \in \mathcal{T}_X$

Then for this fixed layer $N \geq 1$, we only have to construct the $U_{k/2^N}$ for every odd k , this is because if k is an even number, then $k = 2j$ and $r = 2j/2^N = j/2^{N-1}$ and for this particular U_r is already constructed. So for every odd $k = 2j + 1$, the sets of the form $U_{(k-1)/2^N}$ and $U_{(k+1)/2^N}$ are already defined, and satisfy

$$A \subseteq \overline{U_{(k-1)/2^N}} \subseteq U_{(k+1)/2^N} \subseteq B^c$$

For every $k - 1 \neq 0$ and $k + 1 \neq 1$. (We will consider these cases later). We claim that for every pair of open sets, $E_1, E_2 \in \mathcal{T}_X$, then there exists some open set $G \in \mathcal{T}_X$ such that if $(E_1, E_2) \in H \subseteq (\mathcal{T}_X \times \mathcal{T}_X)$ where H is defined as the set

$$H = \{(E_1, E_2) \in (\mathcal{T}_X \times \mathcal{T}_X) : \overline{E_1} \cap E_2^c = \emptyset\}$$

Then there exists some $G = \mathcal{J}(E_1, E_2) \in \mathcal{T}_X$ such that

$$E_1 \subseteq \overline{E_1} \subseteq G \subseteq \overline{G} \subseteq E_2$$

Now consider any any $(E_1, E_2) \in H$, then this pair induces a pair of disjoint sets $\overline{E_1}$ and E_2^c since

$$\overline{E_1} \subseteq E_2 \implies \overline{E_1} \cap E_2^c = \emptyset$$

And by normality, there exists disjoint open sets G_1, G_2 such that

- $\overline{E_1} \subseteq G_1 \in \mathcal{T}_X$
- $E_2^c \subseteq G_2 \in \mathcal{T}_X$
- $G_1 \cap G_2 = \emptyset \implies G_1 \subseteq G_2^c \subseteq E_2$
- Since G_2^c is a closed set that contains G_1 as a subset, $\overline{G_1} \subseteq G_2^c \subseteq E_2$

It is at this point that we will make no further mention of G_2 (so we may discard the notion of G_2 in our minds). Let us now replace G with G_1 then it is an easy task to verify that $G = G_1 = \mathcal{J}(E_1, E_2)$ has the required properties.

Now define for every odd k , since $(U_{(k-1)/2^N}, U_{(k+1)/2^N}) \in H$ (we note in passing that \mathcal{J} is not a function as the set G may not be unique).

$$U_{k/2^N} = \mathcal{J}(U_{(k-1)/2^N}, U_{(k+1)/2^N})$$

Then, if $U_{(k-1)/2^N}$ and $U_{(k+1)/2^N}$ is 'well constructed' we have

$$A \subseteq \overline{U_{(k-1)/2^N}} \subseteq U_{(k+1)/2^N} \subseteq B^c$$

Therefore $U_{k/2^N} = \mathcal{J}(U_{(k-1)/2^N}, U_{(k+1)/2^N})$ sits 'right inbetween' the two sets so that

- $A \subseteq \overline{U_{(k-1)/2^N}} \subseteq U_{k/2^N}$ and
- $\overline{U_{k/2^N}} \subseteq U_{(k+1)/2^N} \subseteq B^c$

Combining the above two estimates will give us a 'well constructed' $U_{k/2^N}$ for every $k - 1 \neq 0$ and $k + 1 \neq 1$. Now let us deal with the remaining pathological cases.

If $k - 1$ so happens to be 0, then no $r \in \Delta$ satisfies $r = 0/2^N$, and we substitute

$$\overline{U}_0 = A, \quad \text{or alternatively, } U_0 = A^c$$

Then $U_0 \in \mathcal{T}_X$, $\overline{U}_0 = A \subseteq B^c$. It is at this point that we must mention that $0, 1 \notin \Delta$, so U_0 and U_1 do not have to obey the rules we have laid out for $U_{r \in \Delta}$.

Now if $k + 1$ is equal to 2^N (this makes $r = (k + 1)/2^N = 1$) we define

$$U_1 = B^c \in \mathcal{T}_X$$

With this, for every $0 \leq m \leq 2^N - 1$, $U_{m/2^N}$ must satisfy

$$\overline{U}_{m/2^N} \subseteq B^c = U_1$$

And the pair $(U_{(k-1)/2^N}, U_{(k+1)/2^N}) \in H$ (even for when $N = 1$, since $A = \overline{U}_0 \subseteq U_1 = B^c$) and a corresponding $U_{k/2^N} = \mathcal{J}(\cdot, \cdot)$ such that

- $A \subseteq \overline{U}_{(k-1)/2^N} \subseteq U_{k/2^N}$
- $\overline{U}_{(k+1)/2^N} \subseteq B^c$

Now as a final step, we complete the base case for when $N = 1$. We would only have to construct for $k = 1$, since

$$U_{1/2} = \mathcal{J}(U_0, U_1) = \mathcal{J}(A, B^c)$$

Apply the induction step, and the proof is complete, at long last. ■

Theorem 4.15

WTS. *Urysohn's Lemma.* Let X be a normal space, if A and B are disjoint closed subsets of X , then there exists a $f \in C(X, [0, 1])$ such that $f = 0$ on A and $f = 1$ on B .

Proof. Let $r \in \Delta$ be as in Lemma 4.14, and set U_r accordingly except for $U_1 = X$. Define

$$f(x) = \inf\{k : x \in U_k\}$$

Let us also write $W = \{k : x \in U_k\}$, Then for every $x \in A$ we have $f(x) = 0$, since by the construction of the 'onion' function in Lemma 4.14, for each $r \in \Delta \cap (0, 1)$,

$$x \in A \subseteq U_r \implies f(x) \leq r$$

Since $r > 0$ is arbitrary, and $0 \in W$, we can use a classic ε argument. If $f(x) > 0$ then there exists some $0 < r < f(x)$ by density of the dyadic rationals on the line, if $f(x) < 0$ then this implies that there exists some $f(x) < r < 0$ such that $x \in U_r$, but no $r \in \Delta$ can be negative, hence $f(x) = 0$.

Now, for every $x \in B$, since A and B are disjoint, and $A \subseteq U_r \subseteq B^c$, then for every $x \in B$ means that x is not a member of any U_r , but we set $U_1 = X$. Since none of the $r \in (0, 1)$ is a member of the set we are taking the infimum, and $x \in U_1 = X$. The ε argument follows: suppose for every $\varepsilon > 0$, $(1 - \varepsilon) \notin W$, and $1 \in W$, then $f(x) = 1$.

Since $x \in U_1 = X$, for every $x \in X$, $f(x) \leq 1$, and $f(x)$ cannot be negative as $r > 0$ for every $r \in \Delta$. So $0 \leq f(x) \leq 1$. Now we have to show that this $f(x)$ is continuous. The remainder of the proof is divided into two parts. We would like to show that the inverse images of the half lines are open in X . So $f^{-1}((-\infty, \alpha)) \in \mathcal{T}$ and $f^{-1}((\alpha, +\infty)) \in \mathcal{T}$.

Suppose that $f(x) < \alpha$, so $\inf W < \alpha$, and using the density of Δ , there exists an r , $f(x) < r < \alpha$ such that $x \in U_r$ such that $x \in \bigcup_{r < \alpha} U_r$. So $f^{-1}((-\infty, \alpha)) \subseteq \bigcup_{r < \alpha} U_r$.

Fix an element $x \in \bigcup_{r < \alpha} U_r$, this induces an r such that $\inf W \leq r < \alpha$ therefore $f(x) < \alpha$, and $\bigcup_{r < \alpha} U_r \subseteq f^{-1}((-\infty, \alpha))$.

For the second case, suppose that $f(x) > \alpha$, then $\inf W > \alpha$, and there exists an r (by density) such that $\inf W > r > \alpha$ such that for every $k \in W$, $k \neq r$. Therefore $x \notin U_r$, but by density again, and using the property of the onion function: for every $s < r$ we get $\overline{U_s} \subseteq U_r$, taking complements (which reverses the estimate) — we have $x \notin \overline{U_s}$, but $(\overline{U_s})^c$ is open in X . It immediately follows that

$$x \in f^{-1}((\alpha, +\infty)) \implies x \in (U_r)^c \subseteq (\overline{U_s})^c \subseteq \bigcup_{s > \alpha} (\overline{U_s})^c$$

So $f^{-1}((\alpha, +\infty))$ is a subset of $\bigcup_{s > \alpha} (\overline{U_s})^c$. To show the reverse, fix an element x in the union, then this induces some $x \in (\overline{U_s})^c \subseteq (U_s)^c$. Then for this $s > \alpha$, $(-\infty, s)$ contains no elements of W . This is because for every $p < s$ implies that $(U_s)^c \subseteq (U_p)^c$, so $p \notin W$. Our chosen s is a lower bound for W , and $\alpha < s \leq \inf W = f(x)$.

Since all of the inverse images from the generating set of $(\mathbb{R}, \mathcal{T}_{\mathbb{R}})$ are open in X , using Theorem 4.9 finishes the proof. ■

Theorem 4.16

WTS. *The Tietze's Extension Theorem. Let X be a normal space, and for any closed subset $A \subseteq X$, and $f \in C(A, [a, b])$, there exists an $F \in C(X, [a, b])$ which extends f .*

Proof. We begin with an important lemma that will serve as a 'black box' for the induction.

Lemma 16.1 *For every $f \in C(A, [0, 1])$, there exists a $g \in C(X, [0, 1/3])$ such that*

$$0 \leq f - g \leq 2/3 \quad \text{pointwise on } A \quad (4)$$

Proof. Since f is continuous, $B = f^{-1}([0, 1/3])$, and $C = f^{-1}([2/3, 1])$ are closed, disjoint subsets. Applying Urysohn's Lemma (Theorem 4.15) we get a continuous function $g \in C(X, [0, 1])$ such that $g|_B = 0$ and $g|_C = 1$. Relabel $g = g/3$ then $g \in C(X, [0, 1/3])$ (multiplication is continuous).

To show that (4) holds, suppose $x \in B$, then $f(x) \in [0, 1/3]$ and $g(x) = 0 \implies 0 \leq f - g \leq 1/3 \leq 2/3$. Now suppose that $x \in C$, then $f(x) \in [2/3, 1]$ and $g(x) = 1/3$ (recall that we relabelled g). So we have $0 \leq 1/3 \leq f - g \leq 2/3$. Lastly, for the case where $x \notin (B \cup C)$, then $f(x) \in (1/3, 2/3)$, and $g(x) \in [0, 1/3]$ implies that

$$\begin{aligned} 1/3 < f(x) < 2/3 & \implies 1/3 \leq f(x) \leq 2/3 \\ 0 \leq g(x) \leq 1/3 & \implies -1/3 \leq -g(x) \leq 0 \end{aligned}$$

Therefore $0 \leq f(x) - g(x) \leq 2/3$. ■

We can assume that $f \in C(A, [0, 1])$, since we can relabel $f = (f - a)/(b - a)$. The main part of this proof consists of constructing a sequence of $\{g_n\} \subseteq C(X, \mathbb{R})$ where $0 \leq g_n \leq (2/3)^n(1/2)$, and $0 \leq f - \sum_{j \leq n} g_j \leq (2/3)^n$ on A . Let us begin with the base case with $n = 1$. We can apply Lemma 16.1 to get $g_1 \in C(X, [0, 1/3])$

$$0 \leq f - g_1 \leq (2/3)^1$$

Now let us suppose that $\{g_j\}_{j \leq n}$ has been chosen, we will find our g_{n+1} by noting that

$$0 \leq f(x) - \sum_{j \leq n} g_j(x) \leq (2/3)^n$$

Here is where my proof deviates from that of Folland's, we multiply both sides by $(2/3)^{-n}$ and we obtain a new function in $C(A, [0, 1])$.

$$0 \leq \left(f(x) - \sum_{j \leq n} g_j(x) \right) \left(\frac{3}{2} \right)^n \leq 1$$

Applying the Lemma 16.1, we get a function $h \in C(X, [0, 1/3])$ such that, for every $x \in A$

$$0 \leq \left(f(x) - \sum_{j \leq n} g_j(x) \right) \left(\frac{3}{2} \right)^n - h \leq 2/3$$

Multiplying across gives

$$0 \leq \left(f(x) - \sum_{j \leq n} g_j(x) \right) - h \left(\frac{2}{3} \right)^n \leq \left(\frac{2}{3} \right)^{n+1}$$

Set $g_{n+1} = h \left(\frac{2}{3} \right)^n$ and $g_{n+1} \in C(X, [0, 2^n/3^{n+1}])$. Furthermore, the sum of all g_j pointwise converges uniformly, as

$$\sum_{j \geq 1} \|g_j\|_u \leq \sum_{j \geq 1} \left(\frac{2}{3} \right)^j \cdot \frac{1}{2} < +\infty$$

Denote the pointwise sum $F = \sum g_j$, then this $F \in BC(X)$ (by Theorem 4.9), since every $g_j \in BC(X)$. And

$$\left\| f - \sum_{j \leq n} g_j \right\|_u \leq \left(\frac{2}{3} \right)^n \rightarrow 0$$

So $F = f$ on A , now if we want to obtain our F on $[a, b]$ we simply relabel $F = F(b - a) + a$. This finishes the proof. \blacksquare

Theorem 4.17

WTS. If X is a normal space, and A is a closed subspace of X , and $f \in C(A)$, then there exists an $F \in C(X)$ such that F extends f .

Proof. First we suppose that f is real valued, so $f \in C(X, \mathbb{R})$. And define a $g \in C(A, (-1, +1)) \subseteq C(A, [-1, +1])$, using

$$g = \frac{f}{1 + |f|}$$

Since g satisfies the assumption of Theorem 4.16 (note that we do not require g to be injective), there exists a $G \in C(X, [-1, +1])$ such that $G|_A = g$. Since the set $\{-1, +1\}$ is closed in \mathbb{R} , $G^{-1}(\{-1, +1\})$ is closed as well. Since $G^{-1}((-1, +1)) \subseteq A$, this makes A and $B = G^{-1}(\{-1, +1\})$ disjoint closed sets in X .

By Urysohn's Lemma, there exists a continuous function $h \in C(X, [0, 1])$ such that $h|_B = 0$ and $h|_A = 1$, so that the product $|hG| < 1$ for all $x \in X$. We can think of this h as a continuous indicator function that filters out the parts we do not want, namely $G^{-1}\{-1, +1\}$. Now define F in the following manner, since division is permissible

$$F = \frac{hG}{1 - |hG|}$$

We will show that $F|_A = g/(1 - |g|) = f$ indeed. Since $|g| = \frac{|f|}{1+|f|}$, and $g(1 + |f|) = f$ implies that $g/(1 - |g|) = f$, because $g \in C(A, (-1, +1))$. This completes the proof for any $f \in \mathbb{R}$ if $f \in C(A)$, then

1. $\operatorname{Re}(f) = f_1 \in C(A, \mathbb{R})$
2. $\operatorname{Im}(f) = f_2 \in C(A, \mathbb{R})$

And by our previous argumentation, there exists two functions in $C(X, \mathbb{R})$ that extends f_1 and f_2 , and $F_1 + iF_2 = f$ on A and $F_1 + iF_2 \in C(X)$, and the proof is complete. ■

Theorem 4.18

WTS. If X is a topological space, and $E \subseteq X$ and $x \in X$, then $x \in \text{acc } E \iff$ there exists a net in $E \setminus \{x\}$ that converges to x , and $x \in \overline{E} \iff$ there exists a net in E that converges to x .

Proof. Suppose that $x \in \text{acc } E$, then for every neighbourhood $U \in \mathcal{N}(x)$, $E \cap U \setminus \{x\} \neq \emptyset$, then choose $\mathcal{N}(x)$ as the set of neighbourhoods directed by reverse inclusion (and this makes $(\mathcal{N}(x), \supseteq)$ a directed set), and we will define the net as follows.

Map each $U \in \mathcal{N}(x)$ to some $x_U \in E \cap U \setminus \{x\}$, then this net converges to x . Suppose that we fix a neighbourhood, $V \in \mathcal{N}(x)$, then for every $U \supseteq V$ we have $x_U \in U \subseteq V$. So $\langle x_U \rangle$ is eventually in V .

Conversely, if $\langle x_\alpha \rangle \subseteq E \setminus \{x\}$, and $x_\alpha \rightarrow x$, then every $U \in \mathcal{N}(x)$ there exists a $x_\alpha \in E \cap U \setminus \{x\}$ that makes

$$E \cap U \neq \emptyset \quad \forall U \in \mathcal{N}(x)$$

Hence $x \in \text{acc } E$.

Now for the second part of the Theorem, suppose that $x \in \overline{E}$, if $x \notin E$ then $E = E \setminus \{x\}$ and $x \in \text{acc } E$, so there exists a net in $E \setminus \{x\} \subseteq E$ such that $x_\alpha \rightarrow x$. If $x \in E$ then simply choose $\langle x_\alpha \rangle = x$ for every $\alpha \in A$.

Now, suppose that there is a net that converges to x , and this net $\langle x_\alpha \rangle \subseteq E$, if $x \in E$ then there is nothing to prove, since $E \subseteq \overline{E}$, so suppose that $x \notin E$, then there exists a net in $E \setminus \{x\} = E$ such that

$$x_\alpha \rightarrow x \implies x \in \text{acc } E \subseteq \overline{E}$$

■

Theorem 4.19

WTS. Let X and Y be topological spaces, then every $f : X \rightarrow Y$ is continuous at a point $x \in X \iff$ every net $\langle x_\alpha \rangle$ that converges to x implies that $\langle f(x_\alpha) \rangle$ converges to $f(x)$.

Proof. If f is continuous at a point $x \in X$, then $V \in \mathcal{N}(f(x)) \implies f^{-1}(V) \in \mathcal{N}(x)$, then for every net $\langle x_\alpha \rangle$ that converges to this x , there exists an α_0 such that for every $\alpha \succeq \alpha_0$ implies that $x_\alpha \in f^{-1}(V)$. Hence

$$f(x_\alpha) \in f(f^{-1}(V)) \subseteq V$$

And this is equivalent to saying that for every $V \in \mathcal{N}(f(x))$, $\langle f(x_\alpha) \rangle$ is eventually in V , and this proves convergence.

Now suppose that f is not continuous at some x , then there exists a $V \in \mathcal{N}(f(x))$ such that $f^{-1}(V) \notin \mathcal{N}(x)$, so

$$x \notin (f^{-1}(V))^o \implies x \in (f^{-1}(V))^{oc} = \overline{f^{-1}(V^c)}$$

Where for the last equality we pulled the complement inside the inverse image. Then by Theorem 4.18, our $x \in \overline{f^{-1}(V^c)}$ induces a net $\langle x_\alpha \rangle \subseteq f^{-1}(V^c)$ that converges to x . But every element in the net is contained within $f^{-1}(V^c)$, and for every $\alpha \in A$

$$f(x_\alpha) \in f(f^{-1}(V^c)) \subseteq V^c$$

gives $f(x_\alpha) \notin V$, but V is a neighbourhood of $f(x)$, hence there exists some $x_\alpha \rightarrow x$ and $f(x_\alpha) \not\rightarrow f(x)$. ■

Theorem 4.20

WTS. If $\langle x_\alpha \rangle$ is a net in X , and $x \in X$ is a cluster point of $\langle x_\alpha \rangle \iff$ there exists a subnet of $\langle x_\alpha \rangle$ that converges to x .

Proof. Suppose that $\langle y_\beta \rangle_{\beta \in B}$ is a subnet of $\langle x_\alpha \rangle$ that converges to x , then for every neighbourhood $U \in \mathcal{N}(x)$, there exists a β_1 such that for every $\beta \succeq \beta_1$ we get $y_\beta = x_{\alpha_\beta} \in U$.

Furthermore, let us fix a $\alpha_0 \in A$ to attempt to show that $\langle x_\alpha \rangle$ is frequently in U , then by the subnet property of $\langle y_\beta \rangle$, there exists some $\beta_2 \in B$ such that for every $\beta \succeq \beta_2$, $\alpha_\beta \succeq \alpha_0$. (Intuitively this property means that the directed set of B 'grows' as much as the directed set of A , so we can always find elements that are greater than any fixed α_0 .)

Since $\langle y_\beta \rangle$ is a net, we there exists some $\beta \in B$ such that $\beta \succeq \beta_1$ and $\beta \succeq \beta_2$, we then apply the $\beta \mapsto \alpha_\beta$ map and we obtain some $\alpha = \alpha_\beta$ that satisfies:

- $\alpha = \alpha_\beta \succeq \alpha_0$
- $x_\alpha = x_{\alpha_\beta} \in U$

Where for the second property we used the fact that $\beta \succeq \beta_1$ so that y_β falls into U .

Conversely, suppose that x is a cluster point of $\langle x_\alpha \rangle$, then by definition

$$\forall U \in \mathcal{N}(x), \forall \alpha_0 \in A, \exists \alpha \succeq \alpha_0, x_\alpha \in U$$

Denote the directed neighbourhoods of x by $\mathcal{N}(x)$, and construct our directed set B for our subnet as follows, define

$$B = \mathcal{N}(x) \times A$$

Where for every $(U, \gamma) \in B$ we can map it to some $\alpha_{(U, \gamma)} \in A$, if we choose some $\alpha_{(U, \gamma)} \succeq \gamma$ and $\alpha_{(U, \gamma)} \in U$.

To show that B is a directed set, we say that $(U, \gamma) \succeq (U', \gamma')$ if and only if $U \subseteq U'$ and $\gamma \succeq \gamma'$. And to show that $\langle y_\beta \rangle = \langle x_{\alpha_{(U, \gamma)}} \rangle$ is indeed a subnet of $\langle x_\alpha \rangle$, fix any $\alpha_0 \in A$, then simply take any neighbourhood U of x (we always

have $X \in \mathcal{N}(x)$ — and therefore $(U, \alpha_0) \in B$.

Now for every $(U', \alpha'_0) \gtrsim (U, \alpha_0)$ implies that $\alpha'_0 \gtrsim \alpha_0$, therefore we have

$$\alpha_{(U', \alpha'_0)} \gtrsim \alpha'_0 \gtrsim \alpha_0$$

And this satisfies the subnet property. Now to show that $\langle y_\beta \rangle$ indeed converges to x , fix any $V \in \mathcal{N}(x)$, then with any $\alpha_0 \in A$, and for every $(V', \alpha'_0) \gtrsim (V, \alpha_0) \in B$, we have

$$x_{\alpha_{(V', \alpha'_0)}} \in V' \subseteq V$$

So $\langle x_{\alpha_{(U, \gamma)}} \rangle$ converges to x . ■

Theorem 4.21

WTS. *A topological space X is compact \iff every family of closed sets, $\{F_\alpha\}_{\alpha \in A}$ that has the finite intersection property, implies that*

$$\bigcap_{\alpha \in A} F_\alpha \neq \emptyset$$

Proof. We first examine the assertion, Theorem 4.21 proposes for any family of closed sets $\{F_\alpha\}_{\alpha \in A}$, and for every finite subset $B \subseteq A$ then,

$$\bigcap_{\alpha \in B} F_\alpha \neq \emptyset \implies \bigcap_{\alpha \in A} F_\alpha \neq \emptyset$$

Taking the contrapositive (which is logically equivalent), we get

$$\bigcap_{\alpha \in A} F_\alpha = \emptyset \implies \text{there exists a finite } B \subseteq A, \bigcap_{\alpha \in B} F_\alpha = \emptyset$$

Applying DeMorgan's theorem, and since every $\{F_\alpha\}_{\alpha \in A}$ induces a family of open sets (and vice versa), where $U_\alpha = F_\alpha^c$, so for any family of open sets $\{U_\alpha\}_{\alpha \in A}$ we have

$$\bigcup_{\alpha \in A} U_\alpha = X \implies \text{there exists a finite } B \subseteq A, \bigcup_{\alpha \in B} U_\alpha = X$$

Which is equivalent to saying that X is compact. ■

Theorem 4.22

WTS. *A closed subset of a compact space X is compact.*

Proof. Suppose $F \subseteq X$ and F is open, then fix an open cover for F , so

$$F \subseteq \bigcup_{\alpha \in A} U_\alpha$$

Since F^c is a closed set, we can obtain a valid open cover for X , then we pick out a finite subcover, for some finite $B \subseteq A$

$$X = F \cup F^c \subseteq F^c \cup \left(\bigcup_{\alpha \in B} U_\alpha \right)$$

Taking the intersection with F on both sides yields

$$\begin{aligned} F &= X \cap F \subseteq (F^c \cap F) \cup \left(F \cap \left(\bigcup_{\alpha \in B} U_\alpha \right) \right) \\ F &= \left(F \cap \left(\bigcup_{\alpha \in B} U_\alpha \right) \right) \iff \\ F &\subseteq \bigcup_{\alpha \in B} U_\alpha \end{aligned}$$

Therefore every open cover of F has a finite subcover, and F is compact. ■

Theorem 4.23

WTS. *If F is a compact subset of a Hausdorff space X , and $x \notin F$, there are disjoint open sets U, V such that $x \in U$ and $F \subseteq V$.*

Proof. Since $x \in F^c$, for every $y \in F$, $x \neq y$ induces two sets U_y, V_y (because X is T_2).

- $U_y \cap V_y = \emptyset$
- $x \in U_y$
- $y \in V_y$

But $\{V_y\}_{y \in F}$ is an open cover for the compact set F , then there exists a finite subcollection $H \subseteq F$ such that

$$F \subseteq \bigcup_{y \in H} V_y$$

Since H is finite, $U = \bigcap_{y \in H} U_y$ is an open set that contains x , also define $V = \bigcup_{y \in H} V_y$. If for every $y \in H$, $U_y \cap V_y = \emptyset$, then $U \cap V_y = U \cap V = \emptyset$. This completes the proof. ■

Remark 23.1 *Every metric space (X, d) is first countable, and T_2 (it is actually T_4 , but that will require some effort to prove, see Exercise 3). The first claim is easily verified if we fix any element $x \in X$ and we notice that $W_x = \{V_r(x), r \in \mathbb{Q}^+\}$ is a countable neighbourhood base for every x . To show that (X, d) is T_2 , for every pair of elements $x \neq y$, we can take $r = d(x, y)/2$ and there exists disjoint open sets $V_r(x)$ and $V_r(y)$ such that $x \in V_r(x)$ and $y \in V_r(y)$.*

Theorem 4.24

WTS. *Every compact subset of a Hausdorff (T_2) space is closed.*

Proof. If F is compact, then for every $x \in F^c$, by Theorem 4.23, there exists two disjoint open sets such that $x \in U$ and $F \subseteq V$, but

$$U \cap V = \emptyset \implies U \cap F = \emptyset \implies U \subseteq F^c$$

But since $x \in F^c$ is arbitrary, and U is an open subset of F^c ,

$$x \in U \subseteq F^{co} \implies F^c \subseteq F^{co}$$

Which shows that F^c is open and F is closed. ■

Theorem 4.25

WTS. *Every compact Hausdorff (T_2) space is normal (T_4).*

Proof. Fix A, B which are disjoint closed subsets of X , by Theorem 4.22, we know that these two sets are compact. Hence for every $y \in B$ there exists two disjoint open sets U, V_y (by Theorem 4.23)

$A \subseteq U_y$ and $y \in V_y$. But the family $\{V_y\}_{y \in B}$ is a valid open cover for the compact set B , hence there exists a finite subcollection $H \subseteq B$ such that

$$B \subseteq \bigcup_{y \in H} V_y, \quad U_y \cap V_y = \emptyset$$

The second equality holds for every $y \in H$ so that $U_y \cap (\bigcup_{y \in H} V_y) = \emptyset$. Define $U = \bigcap_{y \in H} U_y$ and $V = \bigcup_{y \in H} V_y$, where both of these are disjoint open sets that contain A and B as subsets, since for each $y \in H$, $A \subseteq U_y$ hence the intersection of all U_y also contains A as a subset. Therefore X is normal. ■

Theorem 4.26

WTS. *If X is compact, and $f : X \rightarrow Y$ is continuous, then $f(X)$ is compact.*

A small lemma.

Lemma 26.1 *For every $\{E_j\} \subseteq X$, $f(\cup E_j) = \cup f(E_j)$.*

The proof is trivial.

Proof. If $\{V_{\alpha \in A}\}$ is an open cover for $f(X)$, then

$$X \subseteq f^{-1}(f(X)) = f^{-1}\left(\bigcup_{\alpha \in A} V_{\alpha}\right) = \bigcup_{\alpha \in A} f^{-1}(V_{\alpha}) \subseteq X$$

Since f is continuous, we have an open cover in the form of $\{f^{-1}(V_{\alpha})\}$ for X , then there exists a finite subset $B \subset A$ such that

$$X \subseteq \bigcup_{\alpha \in B} f^{-1}(V_{\alpha})$$

Then we wish to show that for this $B \subseteq A$, $\{V_{\alpha \in B}\}$ is a finite open cover for $f(X)$. Fix any element $y \in f(X)$, then this induces a $x \in X$ such that $y = f(x)$, but because $\{f^{-1}(V_{\alpha \in B})\}$ is an open cover for X , there exists some $\alpha \in B$ such that $x \in f^{-1}(V_{\alpha})$, hence by definition of the inverse image

$$f(x) \in V_{\alpha} \implies f(X) \subseteq \bigcup_{\alpha \in B} V_{\alpha}$$

Therefore $f(X)$ is compact and this completes the proof. ■

Theorem 4.27

WTS. *If X is compact, then $C(X) = BC(X)$.*

Proof. Notice that $BC(X) \subseteq C(X)$, so we only have to show the reverse estimate. Fix any $f \in C(X)$, since X is compact, by Theorem 4.26 we know that $f(X)$ is also compact. Since $\mathbb{C} = \mathbb{R}^2$ is a complete metric space, $f(X)$ is bounded and $f \in BC(X)$. ■

Theorem 4.28

WTS. *If X is compact, and if Y is Hausdorff, then any continuous bijection $f : X \rightarrow Y$ is a homeomorphism.*

Proof. If $E \subset X$ is closed, then since X is compact, E is compact as well. By continuity of f , $f(E)$ is a compact set in Y , but compact subsets of Y are closed, so f is continuous.

We used the fact that the inverse of f^{-1} is f , since it suffices to check that every inverse image of a closed set is also closed, f^{-1} is continuous. And by definition of a homeomorphism (f has to be bijective and both f and f^{-1} have to be continuous), f is a homeomorphism. ■

Theorem 4.29

WTS. *If X is any topological space, the following are equivalent.*

- (a) X is compact.
- (b) Every net has a cluster point.
- (c) Every net in X has a convergent subnet.

Proof. By Theorem 4.20, every net in X has a cluster point \iff there exists a subnet that converges to this cluster point, so these two points are equivalent.

Suppose a) holds, then X is compact, and fix an arbitrary net $\langle x_\alpha \rangle$ in X . and define the 'tail' of the net

$$E_\alpha := \{x_\beta, \beta \succeq \alpha\}$$

We wish to show that the arbitrary intersection of $\bigcap_{\alpha \in A} \overline{E}_\alpha \neq \emptyset$. Where \overline{E}_α is closed, so it suffices to check that every finite $B \subseteq A$, the intersection over \overline{E}_α is non-empty.

Suppose we are given a finite $B \subseteq A$, then fix any two elements α and $\beta \in B$, by the definition of a net there exists a $\gamma \in A$ such that $\gamma \succeq \alpha$ and $\gamma \succeq \beta$, and

$$\emptyset \neq E_\alpha \cap E_\beta \implies \overline{E}_\alpha \cap \overline{E}_\beta \neq \emptyset$$

Therefore for any finite collection of $\{\overline{E}_{\alpha \in B}\}$, then

$$\bigcap_{\alpha \in A} \overline{E}_\alpha \neq \emptyset$$

Now fix an element $x \in \bigcap_{\alpha \in A} \overline{E}_\alpha$. Then for every $\alpha \in A$, $x \in \overline{E}_\alpha$, and for every neighbourhood $U \in \mathcal{N}(x)$, $U \cap E_\alpha \neq \emptyset$. This is because if $x \in E_\alpha$, then $U \cap E_\alpha$ contains at least $\{x\}$, if $x \in \text{acc } E_\alpha$, then by definition of an accumulation point, $U \cap E_\alpha \setminus \{x\} \neq \emptyset$, so the intersection is non empty.

Now let us turn our attention to how we defined the 'tail' of the net, E_α , if for every $\alpha \in A$, $x \in E_\alpha$ if and only if there exists some $\gamma \succeq \alpha$, $x_\gamma \in U \cap E_\alpha$,

this is equivalent to saying that x is a cluster point of $\langle x_\alpha \rangle$. So $a) \implies b)$.

Now let us suppose that X is not compact, then there exists an open cover $\{U_\alpha \in A\}$ of X that has no finite subcover. Let \mathbb{B} be the collection of all finite subsets of A , directed by set inclusion (we will show that this set is indeed a directed set at another time, for now it is a needless distraction).

Now for every $B \in \mathbb{B}$, find some $x_B \in (\bigcup_{\alpha \in B} U_\alpha)^c$. So we have a net in X . Now we will show that no $x \in X$ can be a cluster point of this net. Suppose not, then take a neighbourhood U_β with $\beta \in A$ such that U_β belongs to the open cover we first discussed. Then for any $B \in \mathbb{B}$ such that $B \gtrsim \{\beta\}$ (meaning that $\{\beta\} \subseteq B$, where B is a finite set), then

$$x_B \in \left(\bigcup_{\alpha \in B} U_\alpha \right)^c \implies x_B \notin \left(\bigcup_{\alpha \in \{\beta\}} U_\beta \right) \implies x_B \in U_\beta^c$$

Hence no point in X can be a cluster point for this net, and the proof is complete. ■

Theorem 4.30

WTS. If X is a LCH space, and for every $U \in \mathcal{N}_B(x) \cap \mathcal{T}_X$, there exists a compact $N \subseteq U$ where $N \in \mathcal{N}_B(x)$.

Proof. For every $U \in \mathcal{N}_B(x) \cap \mathcal{T}_X$, we can find an E open subset of U that has a compact closure, since every $x \in X$ induces some compact $F \in \mathcal{N}_B(x)$, therefore

$$E := U \cap F^o \implies \overline{E} \subseteq F$$

Since closed subsets of compact sets are compact (by Theorem 4.22), \overline{E} is compact. More is true, since E is open,

$$x \in U \cap F^o \implies x \in E^o \implies E \in \mathcal{N}_B(x)$$

Now it suffices to show that there exists some compact $N \subseteq E \subseteq U$ such that $N \in \mathcal{N}_B(x)$. Since \overline{E} is compact, the closed subset $\partial E = \overline{E} \cap \overline{E}^c$ of \overline{E} is also compact.

Since $\partial E \cap E^o = \emptyset$, $x \in E^o = E$ means that $x \notin \partial E$. Applying Theorem 4.23 to the compact set ∂E and $x \notin \partial E$ gives us two disjoint open sets V' and W' . We list their properties

1. $V', W' \in \mathcal{T}_X$
2. $x \in V'$
3. $\partial E \subseteq W'$
4. $V' \cap W' = \emptyset$

The two disjoint pairs induce another pair of open sets relative to \overline{E} , recall the definition of the topology relative to \overline{E} ,

$$\mathcal{T}_{\overline{E}} = \{A \cap \overline{E} : A \in \mathcal{T}_X\}$$

We now agree to define

- $V = V' \cap \overline{E}$
- $W = W' \cap \overline{E}$

Then evidently $V, W \in \mathcal{T}_{\overline{E}}$ and

1. $x \in V' \cap \overline{E} \implies x \in V$
2. $\partial E \subseteq \overline{E} \implies \partial E \subseteq W$
3. $V' \cap W' = \emptyset \implies V \cap W = \emptyset$

Furthermore,

$$\partial E \subseteq W \implies W^c \subseteq (\partial E)^c = E^o \cup E^{co}$$

Taking the intersection over \overline{E} gives us

$$\overline{E} \setminus W \subseteq \overline{E} \cap (E^o \cup E^{co})$$

Note that $E^{co} = (\overline{E})^c$, since $(E^c)^{oc} = \overline{(E^{cc})} = \overline{E}$ therefore $\overline{E} \cap E^{oc} = \emptyset$, hence

$$\overline{E} \setminus W \subseteq \overline{E} \cap E^o = E^o$$

Using the fact from 3, $V \subseteq W^c$ and $V \subseteq \overline{E}$ and $V \subseteq W^c$ implies that $V \subseteq \overline{E} \setminus W$. Compiling everything, we have

$$V \subseteq \overline{E} \setminus W \subseteq E$$

Note that the set $\overline{E} \setminus W$ is closed in \mathcal{T}_X (and hence closed in \overline{E}) by closure over intersections, \overline{V} is therefore a closed subset of $\overline{E} \setminus W$, and \overline{V} is compact. Also

$$\overline{V} \subseteq \overline{E} \setminus W \subseteq E$$

To check that $\overline{V} \in \mathcal{N}_B(x)$, note that

$$x \in V^o \subseteq (\overline{V})^o \implies \overline{V} \in \mathcal{N}_B(x)$$

The subset relation $V^o \subseteq \overline{V}^o$ comes from the fact that V^o is an open subset of \overline{V} , and hence is contained in $(\overline{V})^o$ as a subset. Now let us define $N = \overline{V}$, and N satisfies the assertions in the Theorem, since

- $N \in \mathcal{N}_B(x)$
- N is compact
- $N \subseteq E \subseteq U$

And this completes the proof. ■

Remark 30.1 *Intuitively speaking, this means that if X is any LCH space, then for every open neighbourhood $U \in \mathcal{N}_B(x)$, there exists a compact $E \in \mathcal{N}_B(x)$ such that $x \in E \subseteq U^o$. This property is indeed a very strong one as it allows us to have effectively 'infinite' descending compact neighbourhoods of x .*

Theorem 4.31

WTS. X is a LCH space, and $K \subseteq U \subseteq X$ where K is compact, and U is open, then there exists some precompact, open V with

$$K \subseteq V \subseteq \bar{V} \subseteq U$$

Proof. For every $x \in K$, we can apply Proposition 4.30, since $x \in K \subseteq U$, this induces some compact $F_x \subseteq U$ where $F_x \in \mathcal{N}_B(x)$. Then we can obtain an open cover of U in the form of $\{F_x^o\}_{x \in K}$. By compactness of K , there exists a finite $B \subseteq K$ such that

$$K \subseteq \bigcup_{x \in B} F_x^o$$

Let $V = \bigcup_{x \in B} F_x^o$, then clearly V is open, and $K \subseteq V$. Since each F_x is closed (compact sets are closed in any Hausdorff Space), we have

$$V \subseteq \bigcup_{x \in B} F_x \implies \bar{V} \subseteq \bigcup_{x \in B} F_x$$

Since $\bigcup_{x \in B} F_x$ is a finite union of compact sets, we claim that it is also compact. Consider two compact sets E_1 and E_2 , then if $\{U_\alpha\}_{\alpha \in A}$ is any open cover of $E_1 \cup E_2$, it must be an open cover for E_1 and E_2 as well, because

$$E_1, E_2 \subseteq E_1 \cup E_2 \subseteq \bigcup_{\alpha \in A} U_\alpha$$

Since E_1 and E_2 are both compact sets, they each induce two finite subsets of B_1, B_2 of A whose union $B = B_1 \cup B_2$ is also compact. Therefore

$$E_1 \cup E_2 \subseteq \bigcup_{\alpha \in B} U_\alpha$$

Then a simple proof by induction will show that if $\{E_{j \leq n}\}$ is a family of compact sets, then $E = \bigcup E_{j \leq n}$ is also compact.

Returning to the main part of the proof, $\bigcup_{x \in B} F_x$ is a compact set, therefore \bar{V} is also compact. Moreover

$$\forall x \in K, F_x \subseteq U \implies \bar{V} \subseteq \bigcup_{x \in B} F_x \subseteq U$$

Combining, we have

- $K \subseteq V \subseteq \overline{V}$,
- V is open and \overline{V} is compact, and
- $\overline{V} \subseteq U$

This completes the proof. ■

Theorem 4.32

WTS. *Urysohn's Lemma, Locally Compact Version.* For any LCH space X , and if $K \subseteq U \subseteq X$ where K is compact and U is open, then there exists some $f \in C(X, [0, 1])$ with

- $f = 1$ on K
- $f = 0$ outside some compact $\bar{V} \subseteq U$

Proof. Let V be as in Theorem 4.31, for our fixed $K \subseteq U \subseteq X$, there exists a pre-compact, open V that satisfies

$$K \subseteq V \subseteq \bar{V} \subseteq X$$

It follows that this $(\bar{V}, \mathcal{T}_{\bar{V}})$ is a normal space by Theorem 4.25 (compact Hausdorff spaces are normal), and by Urysohn's Lemma (Theorem 4.15) on normal spaces, since we can easily find two disjoint closed subsets of \bar{V} in the form of

- $K \subseteq V^\circ = V \subseteq \bar{V}$ (compact sets in Hausdorff spaces are closed)
- $\partial V = \bar{V} \cap \bar{V}^c$ (closed sets in compact spaces are compact)
- $K \subseteq V^\circ$ implies that $K \cap \partial V = K \cap (\bar{V} \setminus V^\circ) = \emptyset$

Then there exists a continuous $f|_{\bar{V}} \in C(\bar{V}, [0, 1])$ that evaluates to

- $f|_{\bar{V}} = 1$ on closed K
- $f|_{\bar{V}} = 0$ on closed ∂V

Now let us extend $f|_{\bar{V}}$ to f by defining

$$f|_{(\bar{V})^c} = 0$$

We will show that this extension of f is indeed continuous. Indeed, for every closed set $E \subseteq [0, 1]$ that does not contain 0, we have:

$$0 \notin E \implies \{0\} \cap E = \emptyset \implies f^{-1}(\{0\}) \cap f^{-1}(E) = \emptyset$$

But $(\bar{V})^c \subseteq f^{-1}(\{0\})$ therefore

$$(\bar{V})^c \cap f^{-1}(\{0\}) \cap f^{-1}(E) = (\bar{V})^c \cap f^{-1}(E) = \emptyset \implies f^{-1}(E) \subseteq \bar{V}$$

We can write

$$f^{-1}(E) = f|_{\bar{V}}^{-1}(E)$$

But we know that $f|_{\bar{V}}$ is continuous, so $f|_{\bar{V}}^{-1}(E)$ must be closed (with respect to \bar{V}), and therefore is closed wrt X , since \bar{V} is closed wrt X .

For the case where $0 \in E$, note that

$$f^{-1}(E) = (f^{-1}(E) \cap \bar{V}) \cup (f^{-1}(E) \cap (\bar{V})^c) = (f|_{\bar{V}})^{-1}(E) \cup (f|_{\bar{V}^c})^{-1}(E)$$

The above equalities are messy in print. They are but a simple consequence of disjoint decomposition of the pre-images, since

$$\bar{V} \cap f^{-1}(E) = \{x \in \bar{V} : f(x) \in E\} = f|_{\bar{V}}^{-1}(E)$$

Back to our main discussion, recall that for every $x \in \partial V$

$$f(x) = 0 \in f^{-1}(\{0\}) \subseteq f^{-1}|_{\bar{V}}(E)$$

Therefore $\partial V \subseteq f^{-1}|_{\bar{V}}(E)$, and $(\bar{V})^c = f^{-1}|_{(\bar{V})^c}(E)$ gives us (since V^c is closed),

$$\begin{aligned} f^{-1}(E) &= f^{-1}|_{\bar{V}}(E) \cup \partial V \cup (\bar{V})^c \\ &= f^{-1}|_{\bar{V}}(E) \cup \overline{(V^c)} \cup (\bar{V})^c \\ &= f^{-1}|_{\bar{V}}(E) \cup (V^c \cup V^{\text{co}}) \\ &= f^{-1}|_{\bar{V}}(E) \cup V^c \end{aligned}$$

Since $f^{-1}|_{\bar{V}}(E)$ and V^c are closed subsets of X , then $f^{-1}(E)$ is also closed, and $f \in C(X, [0, 1])$. ■

Theorem 4.33

WTS. *Every LCH space is completely regular (or $T_{3.5}$).*

Proof. Recall that a space X is completely regular if it is T_1 and every closed subset A and every $x \notin A$ there exists some

$$f \in C(X, [0, 1]), \quad f(x) = 1, \quad f|_A = 0$$

Fix a closed set $A \subseteq X$, then for every $x \in A^c$, there exists a compact $E_x \in \mathcal{N}_B(x)$ with $E_x \subseteq A^c$ (by Theorem 4.30).

Note that $E_x \subseteq A^c$ where E_x is compact and A^c is closed, then an application of Theorem 4.31 tell us that there exists an $f \in C(X, [0, 1])$ such that for every $x \in E_x$, $f(x) = 1$ and for points $y \notin A^c$ (which means that $y \in A$), $f(y) = 0$. Therefore X is completely regular. ■

Theorem 4.34

WTS.

Proof.



Theorem 4.35

WTS. *If X is a LCH space, we claim that*

$$\overline{C_c(X)} = C_0(X)$$

Proof. We begin by proving several things that are mentioned before this Theorem, namely

$$C_c(X) \subseteq C_0(X) \subseteq BC(X)$$

Fix an $f \in C_c(X)$, and for every $\varepsilon > 0$,

$$x \in |f|^{-1}([\varepsilon, +\infty)) \implies |f(x)| \geq \varepsilon > 0$$

Therefore $|f|^{-1}([\varepsilon, +\infty))$ is a closed subset of $\text{supp}(f)$, since $(-\infty, \varepsilon)$ is open in \mathbb{R} , then $[\varepsilon, +\infty)$ is a closed set. And by continuity of $|\cdot| \circ f$ (a composition of two continuous functions), $|f|^{-1}([\varepsilon, +\infty))$ is closed. Using the fact that closed subsets of compact $\text{supp}(f)$ are also compact, we get $f \in C_0(X)$.

Next, we show that $C_0(X) \subseteq BC(X)$. Fix any element f of $C_0(X)$ with an arbitrary $\varepsilon > 0$, then $E_\varepsilon = \{x \in X : |f(x)| \geq \varepsilon\}$ is compact. The continuity of f guarantees that the direct image of a compact set is another compact set (Theorem 4.26)

$$|f|(E_\varepsilon) \text{ is a compact subset of } \mathbb{R}$$

And therefore for every $x \in E_\varepsilon \implies |f(x)| \in |f|(E_\varepsilon)$, then by Heine-Borel, there exists some $M \geq 0$ such that $|f(x)| \leq M$. If $x \notin E_\varepsilon$, then by definition of E_ε , implies that $|f(x)| < \varepsilon$. Then $|f(x)| \leq M + \varepsilon$ for every $x \in X$. Hence $f \in BC(X)$.

Here I wish to offer an alternate proof for $C_0(X) \subseteq BC(X)$, we begin by constructing an open cover for $\text{supp}(f)$ such that

$$\{U_n\}_{n>0} = \{x \in X : |f(x)| < n\}$$

Then there exists a finite subcollection of $\{U_n\}_{n \in B}$ where B is a finite set, then define $M = 1 + \sum_{n \in B} n$ and for every $x \in \text{supp}(f)$ we have $|f(x)| < n$ and since $n > 0$ this holds for every $x \in X$ too. Therefore $f \in BC(X)$.

For the main proof of Theorem 4.35, since $BC(X)$ is endowed with the uniform metric, it is also first countable, and therefore by Theorem 4.6, it suffices to show that every sequence $\{f_n\}_{n \geq 1} \subseteq C_c(X)$ converges in $C_0(X)$. And every element $f \in C_0(X)$ has a convergence sequence in $C_c(X)$.

Fix a convergent sequence $\{f_n\}_{n \geq 1} \subseteq C_c(X)$ that converges uniformly to some $f \in BC(X)$ (since $BC(X)$ is a closed subset of $C(X)$ with respect to the uniform norm), then for every $\varepsilon > 0$, there exists some $n \geq 1$ with

$$\|f_n - f\|_u < \varepsilon$$

We aim to show that $(\text{supp}(f_n))^c \subseteq |f|^{-1}((-\infty, \varepsilon))$, so fix any $x \notin \text{supp}(f_n)$, then

$$|f(x) - f_n(x)| = |f(x)| \leq \|f - f_n\|_u < \varepsilon$$

This establishes the estimate, and taking complements

$$|f|^{-1}([\varepsilon, +\infty)) \subseteq \text{supp}(f_n)$$

Therefore for any arbitrary $\varepsilon > 0$, $\{x \in X, |f(x)| \geq \varepsilon\}$ is compact, and $\overline{C_c(X)} \subseteq C_0(X)$. Conversely, fix any $f \in C_0(X)$, and for every $n \geq 1$, define

$$K_n = \{x \in X, |f(x)| \geq 1/n\}$$

Using Urysohn's Lemma for our LCH space X , there exists some g_n that has a compact support, and $g_n(x) = 1$ for every $x \in K_n$. We then write $f_n = g_n \cdot f \in C_c(X)$. We wish to show that $f_n \rightarrow f$ uniformly. Notice that for any fixed $n \geq 1$, if $x \in K_n$ then

$$f_n(x) = f(x) \implies |f_n - f|(x) = 0$$

If $x \notin K_n$, $|f(x)| < 1/n$ (recall what K_n does), and $f_n = g_n \cdot f \in [0, 1]$ by definition of g_n from Theorem 4.32, hence

$$|f_n(x) - f(x)| = |f(x)| \cdot |1 - g_n| \leq |f(x)| < 1/n$$

Taking the supremum over $x \in X$, we have

$$\|f_n - f\|_u < 1/n \rightarrow 0$$

As we send n to $+\infty$, and $f_n \rightarrow f$ uniformly. This completes the proof. ■

Theorem 4.36

WTS.

Proof.



Theorem 4.37

WTS. *If X is an LCH space and $E \subseteq X$. E is closed if and only if $E \cap K$ is closed for every compact $K \subseteq X$.*

Proof. Suppose that E is closed, then $E \cap K$ is closed, since compact subsets of Hausdorff spaces are closed, and $E \cap K \subseteq K$ tells us that $E \cap K$ is indeed compact.

Now suppose that E is not closed, by Theorem 4.1, $E \neq \overline{E}$, so pick some $x \in (\overline{E} \setminus E) = \text{acc}(E) \cap E^c$, since X is locally compact, let K_x be a compact neighbourhood of x , then for every neighbourhood $U \in \mathcal{N}_B(x)$, we have

$$x \in U^\circ, x \in K_x^\circ \implies x \in (U^\circ \cap K_x^\circ) \subseteq (U \cap K_x)^\circ$$

Since $(U^\circ \cap K_x^\circ)$ is an open subset of $(U \cap K_x)$, then $(U \cap K_x) \in \mathcal{N}_B(x)$, and recall that $x \in \text{acc}(E)$, therefore

$$(U \cap K_x) \cap E \setminus \{x\} = U \cap (K_x \cap E) \neq \emptyset$$

But $x \notin E \implies x \notin E \cap K_x$. So x is an accumulation point of $E \cap K_x$ that is not in $E \cap K_x$. Therefore there exists some $E \cap K_x$ (with K_x compact) that is not closed. ■

Theorem 4.38

WTS.

Proof.



Theorem 4.39**WTS.***Proof.*

Theorem 4.40**WTS.***Proof.*

Theorem 4.41

WTS.

Proof.



Chapter 5

Theorem 5.1**WTS.***Proof.*

Theorem 5.2**WTS.***Proof.*

Theorem 5.3**WTS.***Proof.*

Theorem 5.4**WTS.***Proof.*

Theorem 5.5**WTS.***Proof.*

Theorem 5.6**WTS.***Proof.*

Theorem 5.7**WTS.***Proof.*

Theorem 5.8**WTS.***Proof.*

Chapter 6

Theorem 6.1

WTS. *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**WTS.***Proof.*

Theorem 6.3**WTS.***Proof.*

Theorem 6.4**WTS.***Proof.*

Theorem 6.5**WTS.***Proof.*

Theorem 6.6

WTS.

Theorem 6.7

WTS.

Theorem 6.8

WTS.

Theorem 6.9**WTS.***Proof.*

Theorem 6.10

WTS.

Proof.



Theorem 6.11**WTS.***Proof.*

Theorem 6.12

WTS.

Proof.



Theorem 6.13

WTS.

Theorem 6.14

WTS.

Theorem 6.15**WTS.**

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

$$M_q(g) = \sup \left\{ \left| \int \alpha \cdot g \right|, \|\alpha\|_p = 1, \text{ and } \alpha \text{ is simple, and vanishes out-} \right\} < \infty$$

side a set of finite measure.

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 $\phi(f) = \int f g$ 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, $\int f g_F = \int f g_A$.

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 . ■

Chapter 7

Theorem 7.1

WTS. *If I is a linear functional on $C_c(X)$, then for every compact $K \subseteq X$, there exists some $C_K \geq 0$ with*

$$|I(f)| \leq C_K \cdot \|f\|_u$$

Proof. Since $\text{supp}(f)$ is compact, by Urysohn's Lemma (Theorem 4.32), there exists a $\phi \in C_c(X, [0, 1])$ such that $\phi = 1$ on K and vanishes outside some compact $\bar{V} \subseteq X$. Then at every x ,

$$-\|f\|_u \leq f(x) \leq +\|f\|_u$$

Implies that

$$(-\|f\|_u)\phi \leq f(x) \leq (+\|f\|_u)\phi$$

So that $f + \|f\|_u\phi \geq 0$ and $+\|f\|_u - f \geq 0$, and by linearity,

$$(-\|f\|_u)I(\phi) \leq I(f) \leq (+\|f\|_u)I(\phi)$$

Therefore $|I(f)| \leq I(\phi)\|f\|_u$, and taking $C_K = I(\phi)$ will suffice. ■

Theorem 7.2

WTS. *The Riesz-Markov-Kakutani Representation Theorem. If (for every) I is a positive linear functional on $C_c(X)$, then there exists a unique Radon measure μ on X , such that*

$$I(f) = \int f d\mu$$

for every $f \in C_c(X)$. μ also satisfies, for every open U , and every compact $K \subseteq X$

$$\mu(U) = \sup \{I(f), f \in C_c(X), f \prec U\} \quad (5)$$

$$\mu(K) = \inf \{I(f), f \in C_c(X), f \geq \chi_K\} \quad (6)$$

For the sake of completeness, we place the definitions for a Radon measure. Let X be a LCH space, and \mathbb{B} be its usual σ -algebra, a measure ν is a Radon measure iff

- (i) $\nu(K) < +\infty$ for every compact K .
- (ii) ν is outer-regular on all Borel sets E ,

$$\nu(E) = \inf \{\nu(U), U \supseteq E, U \in \mathcal{T}\}$$

Intuition: approximation by open supersets.

- (iii) ν is inner-regular on all open sets $U \in \mathcal{T}$,

$$\nu(U) = \sup \{\mu(K), K \subseteq U, K \text{ compact}\}$$

Intuition: approximation by compact subsets

The main proof is extremely long, so we will divide it into several parts. Following Folland's argumentation closely, we will prove (in order)

- (a) If μ_1, μ_2 are Radon measures on X such that for every $f \in C_c(X)$

$$\int f d\mu_1 = I(f) = \int f d\mu_2$$

then μ_1, μ_2 must satisfy (5), and $\mu_1 = \mu_2$ on \mathbb{B} .

- (b) If we define, for every open set U , define $\mu : \mathcal{T} \rightarrow [0, +\infty]$ such that

$$\mu(U) = \sup \{I(f), f \in C_c(X), f \prec U\} \quad (7)$$

Then μ is countably subadditive, meaning for every $U \in \mathcal{T}$, $\{U_{j \geq 1}\} \subseteq \mathcal{T}$

$$U = \bigcup U_{j \geq 1} \implies \mu(U) \leq \sum \mu(U_{j \geq 1})$$

- (c) $\mu(\emptyset) = 0$, $\{\emptyset, X\} \subseteq \mathcal{T}$, so that by Theorem 1.10 μ induces an outer-measure μ^*

$$\mu^*(E) = \inf \left\{ \sum \mu(U_{j \geq 1}), U_j \in \mathcal{T}, E \subseteq \bigcup U_{j \geq 1} \right\} \quad (8)$$

- (d) If μ^* is as described above, then if μ is countably subadditive on \mathcal{T} , then

$$\mu^*(E) = \inf \{ \mu(U), U \supseteq E, U \in \mathcal{T} \} \quad (9)$$

Meaning the two definitions in (8) and (9) are equal.

- (e) μ^* and μ agree on all open sets, and $\mu^*|_{\mathcal{T}} = \mu$,
 (f) Using again the definition in (8) and (9), we show that every open set $U \in \mathcal{T}_X$ is μ^* -measurable, meaning for every $E \subseteq X$,

$$\mu^*(E) = \mu^*(E \cap U) + \mu^*(E \setminus U)$$

With this, since the set of all outer-measurable (μ^* -measurable) sets, \mathcal{M}^* form a σ -algebra,

$$\mathcal{T} \subseteq \mathcal{M}^* \implies \mathbb{B} \subseteq \mathcal{M}^*$$

By Theorem 1.1, and define

$$\mu = \mu^*|_{\mathbb{B}} \quad (10)$$

is a Borel measure. And we note in passing that μ is outer-regular on all $E \in \mathbb{B}$,

$$\mu(E) = \inf \{ \mu(U), U \supseteq E, U \in \mathcal{T} \} \quad (11)$$

(g) Using (10) for the definition of μ on \mathbb{B} , we prove that

- μ is outer-regular on all Borel sets, and
- μ satisfies Equation (5).

(h) μ satisfies Equation (6)

(i) μ is finite on all compact sets.

(j) μ is inner-regular on all open sets.

(k) For every $f \in C_c(X, [0, 1])$,

$$I(f) = \int f d\mu \quad (12)$$

(l) For every $f \in C_c(X)$,

$$I(f) = \int f d\mu \quad (13)$$

A small lemma needs to be made before proceeding, that concerns the 'monotonicity' of I on $C_c X$.

Lemma 1.1 *Suppose that $f, g \in C_c(X)$, and $f \geq g \geq 0$ for every X , then $f - g \in C_c(X)$ and $I(f) \geq I(g)$*

Proof. Suppose that $x \in X$ where $f(x) = 0$, then

$$f(x) - g(x) = -g(x) \geq 0 \implies g(x) = 0 \implies f - g = 0$$

Hence

$$\begin{aligned} \{x, f(x) = 0\} &\subseteq \{x, f(x) - g(x) = 0\} \implies \{x, f(x) - g(x) \neq 0\} \subseteq \{x, f(x) \neq 0\} \\ &\implies \text{supp}(f - g) \subseteq \text{supp}(f) \end{aligned}$$

Since $\text{supp}(f)$ is compact, and $\text{supp}(f - g)$ is a closed subset of $\text{supp}(f)$, yields $f - g \in C_c(X)$. And if I is any positive linear functional on $C_c(X)$, then

$$\begin{aligned} f - g \geq 0 &\implies I(f - g) \geq 0 \\ &\implies I(f) \geq I(g) \geq 0 \end{aligned}$$

■

Remark 1.1 If $f \prec U$ and $g \prec U$ for some open subset $U \subseteq X$, then clearly $\text{supp}(f - g) \subseteq \text{supp}(f) \subseteq U$, and $1 \geq f \geq f - g \geq 0$ means that $f - g \prec U$ as well.

Part a

Proof. Suppose that μ_1 and μ_2 are Radon measures on X , and for every $f \in C_c(X)$,

$$\int f d\mu_1 = I(f) = \int f d\mu_2$$

We first prove (5). Without loss of generality, by monotonicity of L^+ , if $f \prec U$ for some open U , then $0 \leq f \leq \|f\|_u \chi_U = \chi_U$ for all x and

$$\int f d\mu_1 \leq \int \|f\|_u \chi_U d\mu_1 \leq \mu_1(U)$$

Therefore $\mu_1(U)$ (resp. $\mu_2(U)$) is an upper-bound for the set

$$\{I(f), f \in C_c(X), f \prec U\}$$

Since μ_1 is inner-regular on $U \in \mathcal{T}$, for every $\varepsilon > 0$ we can find some compact $K \subseteq U$ where

$$\mu_1(U) - \varepsilon < \mu_1(K)$$

By Urysohn's Lemma (Theorem 4.32), there exists some $g \in C_c(X)$ with

- $g \in C_c(X, [0, 1])$,
- $g = 1$ on $K \subseteq U$,
- $g = 0$ outside some $\bar{V} \subseteq U$, and
- $g \prec U$.

Hence for every $x \in K$, $g \geq \chi_K$. If $x \notin K$ then $g \geq 0 = \chi_K$; so $g - \chi_K \geq 0$ for every $x \in X$. Since $\chi_K \prec U$, using Lemma 1.1, we get

$$\mu_1(K) \leq \int \chi_K d\mu_1 = I(\chi_K) \leq I(g)$$

So for every $\varepsilon > 0$, there exists a $g \in C_c(X)$, and $g \prec U$ where

$$\mu_1(U) - \varepsilon < \mu_1(K) \leq I(g)$$

Therefore $\mu_1(U) = \sup \{I(f), f \in C_c(X), f \prec U\}$, and the first claim in (a) is proven. To show that μ is indeed unique, since for every open set U , we must have $\mu_1(U) = \mu_2(U)$, and if $E \in \mathbb{B}$ is any Borel set, and by outer-regularity,

$$\mu_1(E) = \inf \{\mu_1(U), U \supseteq E, U \in \mathcal{T}\} = \inf \{\mu_2(U), U \supseteq E, U \in \mathcal{T}\} = \mu_2(E)$$

Therefore this measure is unique. ■

Part b

Proof. To show countable subadditivity for μ with equation (7), fix any $U \in \mathcal{T}$ and a sequence $\{U_{j \geq 1}\} \subseteq \mathcal{T}$ with $U = \bigcup U_{j \geq 1}$. It suffices to show that the partial sum of $\sum \mu(U_{j \leq n})$ is greater than $I(f)$ for any $f \in C_c(X)$, $f \prec U$ (hence it is an upper bound).

Fix any f , then denote $K = \text{supp}(f) \subseteq U$, and since $\{U_{j \geq 1}\}$ is an open cover for K , there exists a finite subcollection, $B \subseteq \mathbb{N}^+$ such that

$$K \subseteq \bigcup_{j \in B} U_j$$

Using Theorem 4.41 on this finite cover of K , there exists a partition of unity in $\{g_{j \leq n}\}$ where

- $g_j \in C_c(X, [0, 1])$,
- $g_j \prec U_j \subseteq U$ for every $j \leq n$, and
- $\sum g_j = 1$ on K ,

And notice for every $j \leq n$,

$$\begin{aligned} \{f = 0\} \cup \{g_j = 0\} &\subseteq \{f \cdot g_j = 0\} \implies \{f \cdot g_j \neq 0\} \subseteq \{f \neq 0\} \cap \{g_j \neq 0\} \\ &\implies \text{supp}(f \cdot g_j) \subseteq \text{supp}(f) \cap \text{supp}(g_j) \\ &\implies \text{supp}(f \cdot g_j) \subseteq U_j \subseteq U \end{aligned}$$

Hence $f \cdot g_j \prec U$ and $f \cdot g_j \in C_c(X, [0, 1])$ for every $1 \leq j \leq n$. Moreover, if we take the sum over a finite n , we obtain $f = \sum f \cdot g_{j \leq n}$, this is because for every $x \in X$, so we have

$$\sum_{j \leq n} f(x) \cdot g_j(x) = f(x) \cdot \sum_{j \leq n} g_j(x) = f(x)$$

Then $I(f) = I(\sum f \cdot g_j) = \sum I(f \cdot g_j)$. And by definition of $\mu(U_j)$, since it is the supremum over all $I(h_j)$, where $h_j \in C_c(X, [0, 1])$ and $h_j \prec U_j$

$$I(f \cdot g_j) \leq \mu(U_j), \quad \forall j \leq n$$

Hence

$$I(f) \leq \sum_{j \leq n} \mu(U_j) \leq \sum_{j \geq 1} \mu(U_j)$$

Where for the last estimate we used the fact that μ is non-negative, and since this holds for any f , we can conclude that $\mu(U) \leq \sum_{j \geq 1} \mu(U_j)$. ■

Part c

Proof. By definition of a topology, $\{\emptyset, X\} \subseteq \mathcal{T}$, and $\mu(\emptyset) = \sup\{I(f), f \in C_c(X), f \prec \emptyset\}$, so $\text{supp}(f) = \emptyset$, and $\{x, f(x) \neq 0\} \subseteq \emptyset$, so the set contains one element, namely $I(0) = 0$ by linearity. So $\mu(\emptyset) = 0$. The assumptions for Theorem 1.10 are satisfied and (8) is indeed an outer-measure. ■

Part d

Proof. Denote the right members of (8) and (9) by W_1 and W_2 , we wish to show that $\inf W_1 = \inf W_2$. Clearly $\inf W_1 \leq \inf W_2$, since $W_2 \subseteq W_1$. Now, if μ is countably additive, then for every $\omega \in W_1$ induces a sequence of open sets $\{U_{j \geq 1}\}$ such that $E \subseteq \bigcup U_{j \geq 1}$. Denote the union over $\{U_{j \geq 1}\}$ by U , which is also another open set,

$$\inf W_2 \leq \mu(U) \leq \sum \mu(U_{j \geq 1}) = \omega$$

Since ω is arbitrary, we conclude that $\inf W_2 = \inf W_1$, and this proves (d). ■

Part e

Proof. If U and V are open subsets of X , and if $U \subseteq V$, then

$$\begin{aligned} U \subseteq V &\implies \{f \in C_c(X), f \prec U\} \subseteq \{f \in C_c(X), f \prec V\} \\ &\implies \{I(f), f \in C_c(X), f \prec U\} \subseteq \{I(f), f \in C_c(X), f \prec V\} \end{aligned}$$

Hence $\mu(U) \leq \mu(V)$. Now by equation (9), $\mu^*(U) \leq \mu(U)$. To show the reverse inequality, suppose by contradiction that $\mu^*(U) < \mu(U)$.

Since $\mu^*(U)$ is an infimum, then for every $\varepsilon > 0$ there exists some $V \supseteq U$ where if we write $\mu^*(U) + \varepsilon = \mu(U)$

$$\mu(V) < \mu^*(U) + \varepsilon = \mu(U) \implies \mu(V) < \mu(U), U \subseteq V$$

This contradicts what we have just proven, and therefore $\mu^*(U) = \mu(U)$ for every open set U . ■

Part f

Proof. We wish to show that every open set U is μ^* -measurable. By Theorem 1.10, it suffices to show that for every $E \subseteq X$

$$\mu^*(E) \geq \mu^*(E \cap U) + \mu^*(E \setminus U) \quad (14)$$

because the reverse inequality is given by subadditivity of μ^* , and we can also assume that $\mu^*(E) < +\infty$. Let us assume that E is open, we wish to find some function $h \in C_c(X)$, $h \prec E$ with

$$I(h) > \mu^*(E \cap U) + \mu^*(E \setminus U) - 2\varepsilon$$

The above formula is fussy, but the liberty is taken to show it beforehand to avoid any potential confusion that follows. Since $E \cap U$ is an open subset of X , the definition of $\mu(E \cap U) = \mu^*(E \cap U)$ in (7) tells us that every $\varepsilon > 0$ induces some $f \in C_c(X)$, $f \prec E \cap U$ where

$$I(f) > \mu(E \cap U) - \varepsilon = \mu^*(E \cap U) - \varepsilon \quad (15)$$

Also, $\text{supp}(f)$ is a closed set (compact subsets of Hausdorff spaces are closed), therefore $E \setminus \text{supp}(f)$ is an open set. We make a small diversion from the current part of the proof and turn out attention to the fact that

$$\begin{aligned} \text{supp}(f) \subseteq U &\implies U^c \subseteq (\text{supp}(f))^c \\ &\implies E \setminus U \subseteq E \setminus \text{supp}(f) \end{aligned}$$

And because the outer-measure μ^* is monotone,

$$\mu^*(U) \leq \mu^*(E \setminus \text{supp}(f)) \quad (16)$$

Now, using the definition of $\mu(E \setminus \text{supp}(f))$ (recall that $E \setminus \text{supp}(f)$ is an open set), for every $\varepsilon > 0$, there exists some $g \in C_c(X)$, $g \prec E \setminus \text{supp}(f)$ with

$$I(g) > \mu(E \setminus \text{supp}(f)) - \varepsilon = \mu^*(E \setminus \text{supp}(f)) - \varepsilon \quad (17)$$

It is at this part of the proof where we wish to define $h = f + g$, but first we must verify

- $f + g \in C_c(X, [0, 1])$,
- $f + g \prec E$

The sum of two non-negative functions is non-negative, and for every $x \in \text{supp}(f)$, $f \leq 1$. Also

$$\begin{aligned} \text{supp}(g) \subseteq (\text{supp}(f))^c &\implies \text{supp}(f) \subseteq (\text{supp}(g))^c \\ &\implies \text{supp}(f) \subseteq \{g = 0\} \end{aligned}$$

The last implication comes from taking complements on both sides of $\{g \neq 0\} \subseteq \text{supp}(g)$. So $x \in \text{supp}(f) \implies f + g \leq 1$. Now if $x \notin \text{supp}(f)$, then $f + g = g \leq 1$. Furthermore, $\text{supp}(f + g)$ is a closed subset of compact $\text{supp}(f) \cup \text{supp}(g)$. This is because $\{f + g \neq 0\} \subseteq \{f \neq 0\} \cup \{g \neq 0\}$, and the finite union of two compact sets is again compact.

A moment's thought should yield the fact that the last estimate should be an equality, but it is a needless distraction. Therefore $\text{supp}(f + g)$ is compact and $f + g \in C_c(X, [0, 1])$.

Now both bullet points are satisfied, and we can set $h = f + g$. Adding equation (17) with (15) gives us

$$I(h) = I(f) + I(g) > \mu^*(E \cap U) + \mu^*(E \setminus \text{supp}(f)) - 2\varepsilon$$

Upon applying (16) to the right member of the above estimate, we have

$$I(h) > \mu^*(E \cap U) + \mu^*(E \setminus U) - 2\varepsilon$$

But this particular $h \in C_c(X) \cap \{f \prec E\}$, therefore

$$\mu^*(E) \geq I(h) > \mu^*(E \cap U) + \mu^*(E \setminus U) - 2\varepsilon$$

Since $\varepsilon > 0$ is arbitrary, equation (14) holds for every open E . Now for any general $E \subseteq X$, fix any $\varepsilon > 0$ and by how we defined $\mu^*(E)$, there exists some open $V \supseteq E$ — recall that $\mu^*(E)$ is the infimum over the set of $\mu(V)$ where V is an open superset of E — hence

$$\mu^*(E) + \varepsilon > \mu(V) \geq \mu^*(V \cap U) + \mu^*(V \setminus U)$$

By monotonicity (twice) of the outer-measure μ^* , we have

$$\mu^*(E) + \varepsilon > \mu^*(E \cap U) + \mu^*(E \setminus U)$$

Let $\varepsilon \rightarrow 0$, and we get

$$\mu^*(E) \geq \mu^*(E \cap U) + \mu^*(E \setminus U)$$

Therefore every open $U \subseteq X$ is μ^* -measurable. So $\mu = \mu^*|_{\mathbb{B}}$ is a Borel measure on X . ■

Part g

Proof. To show outer-regularity, fix any $E \in \mathbb{B}$, then by definition,

$$\mu(E) = \mu^*(E) = \inf \{ \mu(U), U \supseteq E, U \in \mathcal{T} \}$$

And for every open U , (5) follows from Equation (7). ■

Part h

Proof. We want to show that for every compact K , Equation (6) holds. To reduce the notational baggage that follows, we agree to define

$$\{I(f), f \in C_c(X), f \prec U\} = \{I(f), f \prec U\}$$

Similarly for $\{I(f), f \geq \chi_K\}$. If $\mu(K) = 0$, then $\mu(K)$ is obviously a lower bound, since $f \geq \chi_K \geq 0$ means that $I(f) \geq 0$, for every $f \geq \chi_K$. So we can suppose $\mu(K) > 0$.

Fix an arbitrary $f \geq \chi_K$, then this particular f induces an open set $U_\alpha = \{f > 1 - \alpha\}$, where $\alpha > 0$. Notice also that

$$K \subseteq \{f \geq 1\} \subseteq \{f > 1 - \alpha\} = U_\alpha$$

Since U_α is an open superset of K , by Equation (11), $\mu(K) \leq \mu(U_\alpha)$, but $\mu(U_\alpha)$ is simply the supremum of $\{I(g), g \prec U_\alpha\}$. If we wish to show that $\mu(K) \leq \mu(U_\alpha) \leq I(f)$, it suffices to show that $I(f)$ is an upper-bound for $\{I(g), g \prec U_\alpha\}$.

Fix any $I(g) \in \{I(g), g \prec U_\alpha\}$, note that $1 - \alpha \neq 0$ for any α small enough, then

- $f/(1 - \alpha) > 1$ on U_α ,
- $1 \geq g \geq 0$ on U_α , in particular, $f/(1 - \alpha) - g \geq 0$ on U_α ,
- If $x \notin U_\alpha$, then $f/(1 - \alpha) - g = f(1 - \alpha) \geq 0$.
- Therefore $f/(1 - \alpha) - g \geq 0$ for any x , and by Lemma 1.1,

$$I(f/(1 - \alpha)) \geq I(g) \quad \forall g \prec U_\alpha$$

Combining the above estimate with $\mu(K) \leq \mu(U_\alpha)$ gives us

$$\mu(K) \leq \frac{1}{1 - \alpha} I(f)$$

Now write $\varepsilon = \alpha/\mu(K) > 0$ and for every $\varepsilon > 0$ we get

$$\mu(K) - I(f) \leq \alpha\mu(K) = \varepsilon$$

Send $\varepsilon \rightarrow 0$ and $\mu(K) \leq I(f)$ for every $f \geq \chi_K$.

To show that $\mu(K)$ is indeed the infimum for $\{I(f), f \geq \chi_K\}$, notice that for every $\varepsilon > 0$ we can obtain some open superset $U \supseteq K$ (by outer-regularity) where $\mu(U) < \mu(K) + \varepsilon$. By Urysohn's Lemma, there exists some $g \prec U$, $g(x) = 1$ for every $x \in K$.

$$g \in \{I(f), f \prec U\} \cap \{I(f), f \geq \chi_K\}$$

Therefore $I(g) \leq \mu(U) < \mu(K) + \varepsilon$ as desired, and Equation (6) holds. \blacksquare

Part i

Proof. $\mu(K) < +\infty$ for every compact K . Indeed, since $I(\chi_K) \in \{I(f), f \geq \chi_K\}$, then by Theorem 7.1, there exists a constant $C_K \geq 0$ that bounds

$$\mu(K) \leq |I(\chi_K)| = I(\chi_K) \leq C_K \cdot \|\chi_K\| = C_K < +\infty$$

\blacksquare

Part j

Proof. Fix any open set U , then for every $\varepsilon > 0$, there exists some $f \prec U$ with $\mu(U) - \varepsilon < I(f)$. Then denote $K = \text{supp}(f) \subseteq U$. If we take any $I(h) \in \{I(h), h \geq \chi_K\}$, then $h \geq f$ gives us $I(h) \geq I(f)$ by Lemma 1.1. So $I(f)$ is a lower bound of $\{I(h), h \geq \chi_K\}$, therefore

$$\mu(U) - \varepsilon \leq I(f) \leq \mu(K)$$

Since $\text{supp}(f) = K \subseteq U$, this proves inner-regularity of μ on open sets. ■

Part k

Proof. Suppose $f \in C_c(X, [0, 1])$, we first show that Equation (12) holds. We divide the interval $[0, 1]$ into $N \geq 1$ chunks by writing

$$K_j = \{f \geq j/N\}$$

for every $1 \leq j \leq N$. And define $K_0 = \text{supp}(f)$. Each K_j is a closed subset of $\text{supp}(f)$, and therefore compact. More is true,

- $K_{j-1} \supseteq K_j$ for every $1 \leq j \leq N$.
- $x \in K_j$ iff $f(x) \in [\frac{j}{N}, 1]$,
- $x \notin K_j$ iff $f(x) \in [0, \frac{j}{N})$, and
- $x \in (K_{j-1} \setminus K_j)$ iff $f(x) \in [\frac{j-1}{N}, \frac{j}{N})$

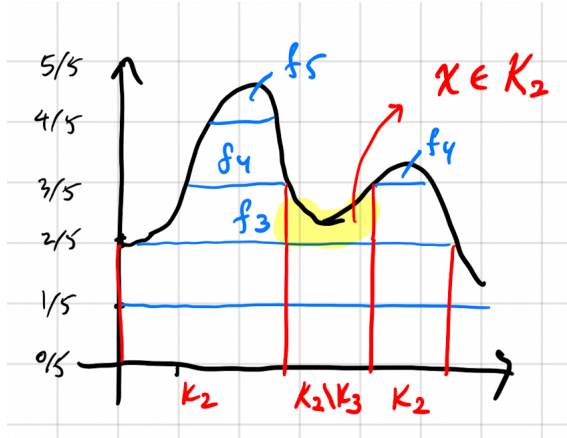
Folland constructs a finite sequence of compactly supported functions, $\{f_j\}$, where $1 \leq j \leq N$ such that

- Each $0 \leq f_j \leq 1/N$,
- If $x \in (K_m \setminus K_{m+1})$ iff $f(x) \in [\frac{m}{N}, \frac{m+1}{N})$ means that $f_j = 1$ for all $1 \leq j \leq m$, and
- $f_{m+1} = f - m/N$ on K_m , such that

$$f(x) = \left(\sum f_{j \leq m}(x)\right) + \left(f(x) - \frac{m}{N}\right) = \frac{m}{N} + \left(f(x) - \frac{m}{N}\right)$$

- And for every $m < j \leq N$, $f_j = 0$.
- If $x \notin K_m$ iff $f(x) \in [0, \frac{m}{N})$ then for every $m + 1 \leq j \leq N$, $f_j = 0$.

The illustration for when $N = 5$ below should make things clearer.



It is also trivial to verify that

- For every $x \in K_j$, $f_j = N^{-1}$, and

$$\chi_{K_j} N^{-1} \leq f_j \quad (18)$$

Also, if $x \notin K_j$ then $f_j \geq 0$, therefore $f_j \geq \chi_{K_j} N^{-1}$ at every x .

- If $x \notin K_{j-1}$ then $f_j = 0 \leq \chi_{K_{j-1}} \cdot N^{-1}$. If x is in K_{j-1} then $f_j \leq N^{-1}$ by construction and therefore

$$f_j \leq \chi_{K_{j-1}} N^{-1} \quad (19)$$

for all x .

- $f_j \in C_c(X)$, since $\text{supp}(f_j) \subseteq \text{supp}(f)$.

Combining Equations (18) with (19), and by monotonicity in $L^+(X, \mathbb{B}, \mu)$, since $f_j \in L^+$

$$\int \frac{1}{N} \chi_{K_j} d\mu \leq \int f_j d\mu \leq \int \frac{1}{N} \chi_{K_{j-1}} d\mu$$

And for every $1 \leq j \leq N$,

$$\frac{1}{N} \mu(K_j) \leq \int f_j d\mu \leq \frac{1}{N} \mu(K_{j-1}) \quad (20)$$

Furthermore, from Equation (18), since $Nf_j \geq \chi_{K_j}$ then by Equation (6),

$$\mu(K_j) \leq I(Nf_j) \implies \frac{1}{N}\mu(K_j) \leq I(f_j)$$

Now for any arbitrary $I(h) \in \{I(h), h \geq \chi_{K_{j-1}}\}$, since

$$h \geq \chi_{K_{j-1}} \geq Nf_j \implies I(h) \geq I(Nf_j)$$

So $NI(f_j)$ is a lower bound for $\{I(h), h \geq \chi_{K_{j-1}}\}$ and

$$I(f_j) \leq \frac{1}{N}\mu(K_{j-1})$$

Combining the last two results, with $I(f_j)$, we get

$$\frac{1}{N}\mu(K_j) \leq I(f_j) \leq \frac{1}{N}\mu(K_{j-1}) \quad (21)$$

Taking the sum over $1 \leq j \leq N$ for Equations (20) and (21). Define $A = N^{-1} \sum_0^{N-1} \mu(K_j)$, and $B = N^{-1} \sum_1^N \mu(K_j)$

$$B \leq \int f d\mu \leq A$$

And also

$$B \leq I(f) \leq A$$

This is because of finite additivity of both I and the integral, and $f = \sum f_j$ on $K_0 = \text{supp}(f)$. Subtracting the two equations (keeping in mind that $\mu(K_j) < +\infty$ for any compact K_j), we get

$$(-1)(A - B) \leq \left(\int f d\mu - I(f) \right) \leq A - B \implies \left| \int f d\mu - I(f) \right| \leq A - B$$

It is trivial to verify that

$$0 \leq A - B = N^{-1}(\mu(K_0) - \mu(K_N)) \leq N^{-1}\mu(K_0)$$

as $K_N \subseteq K_0$. Let $N \rightarrow \infty$ and

$$\int f d\mu = I(f)$$

Equation (12) holds as desired. ■

Part 1

Proof. Now for any general $f \in C_c(X)$, f must be bounded on the plane since $C_c(X) \subseteq BC(X)$, and $|f| \leq M_0$ for some $M_0 \geq 0$. Since $\text{supp}(f)$ is compact, we know that

$$\int |f| d\mu \leq \int M_0 \chi_{\text{supp}(f)} d\mu \leq M_0 \mu(\text{supp}(f)) < +\infty$$

And $C_c(X) \subseteq L^1(\mu)$. Furthermore,

$$\frac{1}{2}(|\text{Re } f| + |\text{Im } f|) \leq |f| \leq M_0$$

So that $\text{Re } f$ and $\text{Im } f$ are in $C_c(X)$. Without loss of generality, we may assume that f is real. Define $f_1 = \text{Re } f^+/M_0$ and $f_2 = \text{Re } f^-/M_0$ and it immediately follows that $f_1, f_2 \in C_c(X, [0, 1])$.

By linearity of I on $C_c(X)$ and the integral in $L^1(\mu)$,

$$I(f_1 - f_2) = I(f) = \int f d\mu = \int f_1 d\mu - \int f_2 d\mu$$

Then we may apply the above to the real and imaginary parts of a general $f \in C_c(X)$, and this completes the proof. ■

Theorem 7.3

WTS. *See Theorem 7.2*

Proof.

**Theorem 7.4**

WTS. *See Theorem 7.2*

Proof.



Theorem 7.5**WTS.***Proof.*

Theorem 7.6**WTS.***Proof.*

Theorem 7.7**WTS.***Proof.*

Theorem 7.8**WTS.***Proof.*

Theorem 7.9

WTS. *If μ is a Radon measure on X , then $C_c(X)$ is dense in $L^p(\mu)$ for $1 \leq p < +\infty$.*

Proof. Theorem 6.7 tells us that the set of L^p simple functions (as Folland calls them), which are

$$\Lambda = \left\{ f, f = \sum_{j \leq n} a_j \chi_{E_j}, a_j \in \mathbb{C}, \mu(E_j) < +\infty \right\}$$

So for every $f \in L^p$, there exists a sequence $\{f_n\} \subseteq \Lambda$ with $f_n \rightarrow f$ pointwise and $f_n \rightarrow f$ in L^p . ■

Theorem 7.10**WTS.***Proof.*

Theorem 7.11

WTS.

Proof.



Chapter 8

Theorem 8.1

WTS.

Proof.



Theorem 8.2**WTS.***Proof.*

Theorem 8.3

WTS. *If $f \in C^\infty$, then $f \in \mathcal{S}$ if and only if $x^\beta \partial^\alpha f$ is bounded for all multi-indices α, β*

Proof.



Theorem 8.4

WTS.

Proof.



Theorem 8.5**WTS.***Proof.*

Theorem 8.6**WTS.***Proof.*

Theorem 8.7**WTS.***Proof.*

Theorem 8.8**WTS.***Proof.*

Theorem 8.9**WTS.***Proof.*

Theorem 8.10**WTS.***Proof.*

Theorem 8.11**WTS.***Proof.*

Theorem 8.12**WTS.***Proof.*

Theorem 8.13**WTS.***Proof.*

Theorem 8.14

WTS. Suppose $\phi \in L^1$, and $\int \phi(x)dx = a$.

- (a) If $f \in L^p$, $p \in [1, +\infty]$, then $f * \phi_t \rightarrow af$ in the L^p norm as $t \rightarrow 0$.
- (b) If f is bounded and uniformly continuous, then $f * \phi_t \rightarrow af$ uniformly as $t \rightarrow 0$.
- (c) If $f \in L^\infty$ and f is continuous on an open set U , then $f * \phi_t \rightarrow af$ uniformly on compact subsets of U as $t \rightarrow 0$

Proof of Part A. First, the convolution $f * \phi_t$ is in L^p by Young's Inequality (Theorem 8.7). Furthermore,

$$f * \phi_t - af = \int_{y \in \mathbb{R}^n} f(x - y)t^{-n}\phi(t^{-1}y)dy - \int_{y \in \mathbb{R}^n} f(x)\phi(y)dy \quad (22)$$

Now apply Theorem 2.44, with $y \mapsto y/t$, and denote this invertible map by $T \in GL(n, \mathbb{R})$, so that $|\det(T)| = t^{-n}$, then $y = T(y)t$ for every $t > 0$. It follows that

$$\begin{aligned} (f * \phi_t)(x) &= |\det(T)| \cdot \int_{y \in \mathbb{R}^n} f(x - t \cdot Ty)\phi(T(y))dy \\ &= \int_{z \in \mathbb{R}^n} f(x - tz)\phi(z)dz \\ &= \int_{z \in \mathbb{R}^n} \tau_{tz}f(x)\phi(z)dz \end{aligned} \quad (23)$$

Next, $a = \int \phi$ so $af = \int f(x)\phi(z)dz$. Using Equations (22) and (23) we get

$$(f * \phi_t - af)(x) = \int_{z \in \mathbb{R}^n} (\tau_{tz}f - f)\phi(z)dz \quad (24)$$

We wish to apply Minkowski's Inequality for integrals, which states, roughly speaking:

The norm of an integral is less than the integral of the norm.

to Equation (24), and

$$\|f * \phi_t - af\|_p \leq \int_{z \in \mathbb{R}^n} \|(\tau_{tz}f - f)\phi(z)\|_p dz \quad (25)$$

The assumptions for Theorem 6.19 are satisfied by

1. Notice for every $z \in \mathbb{R}^{n'}$,

$$\|(\tau_{tz}f - f)\phi(z)\|_p = \left(\int_{x \in \mathbb{R}^n} |(\tau_{tz}f(x) - f(x))\phi(z)|^p dx \right)^{1/p} \leq |\phi(z)| \left(2\|f\|_p \right) < +\infty$$

Since $\|\phi\|_1 < +\infty$, $|\phi(z)| < +\infty$ almost everywhere.

2. Next, to show $z \mapsto \|\phi(z)(\tau_{tz}f - f)\|_p$ is in $L^1\mathbb{R}^n$, z . Reuse the last estimate in the previous bullet point, and

$$\|\phi(z)(\tau_{tz}f - f)\|_p \leq |\phi(z)| \left(2\|f\|_p \right)$$

Taking the integral in L^+ with respect to z , we get

$$\left\| \left(\|\phi(z)(\tau_{tz}f - f)\|_p \right) \right\|_1 < +\infty$$

so both assumptions are satisfied.

Therefore Equation (25) holds. Next, fix any sequence of $t_n > 0$ with $t_n \rightarrow 0$. The Dominated Convergence Theorem gives, since $|\phi(z)|\|\tau_{t_n z}f - f\|_p$ is dominated by $|\phi(z)| \cdot 2\|f\|_p \in L^1 \cap L^+$

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_{z \in \mathbb{R}^n} \|\tau_{t_n z}f - f\|_p |\phi(z)| dz &= \int_{z \in \mathbb{R}^n} \lim_{n \rightarrow \infty} \|\tau_{t_n z}f - f\|_p |\phi(z)| dz \\ &= \int_{z \in \mathbb{R}^n} 0 dz \\ &= 0 \end{aligned}$$

The second last equality is from Lemma 8.4, as translation is continuous in the L^p norm for $p \in [1, +\infty)$. So almost every $z \in \mathbb{R}^n$ (since again, $|\phi(z)|$ can be infinite on a null set),

$$\|\tau_{t_n z}f - f\|_p \rightarrow 0 \implies \|\tau_{t_n z}f - f\|_p |\phi(z)| \rightarrow 0$$

as $n \rightarrow +\infty$. It follows that

$$\lim_{n \rightarrow \infty} \|f * \phi_{t_n} - af\|_p = \lim_{n \rightarrow \infty} \left\| \int_{z \in \mathbb{R}^n} [\tau_{t_n z} f(x) - f(x)] \phi(z) dz \right\|_p = 0$$

Since the sequence $t_n \rightarrow 0$ is arbitrary, we conclude that the function $t \mapsto \|f * \phi_t - af\|_p$ has a limit of 0 as $t \rightarrow 0$. \blacksquare

Proof of Part B. Suppose $f \in \text{UBC}(\mathbb{R}^n)$, so that f is uniformly continuous and bounded. We wish to show $f * \phi_t \rightarrow af$ uniformly as $t \rightarrow 0$. In symbols,

$$g : t \mapsto \|f * \phi_t - af\|_u, \quad g \rightarrow 0, \text{ as } t \rightarrow 0$$

The convolution between f and ϕ_t makes sense at every $x \in \mathbb{R}^n$, as

$$\int |\tau_y f(x)| |\phi(y)| dy \leq \|f\|_u \cdot \|\phi\|_1 < +\infty$$

Taking the supremum norm on both sides of Equation (24), we get

$$\begin{aligned} \|f * \phi_t - af\|_u &= \sup_{x \in \mathbb{R}^n} \left| \int_{z \in \mathbb{R}^n} (\tau_{tz} f - f) \cdot \phi(z) dz \right| \\ &\leq \sup_{x \in \mathbb{R}^n} \int_{z \in \mathbb{R}^n} |\tau_{tz} f - f| \cdot |\phi(z)| dz \\ &\leq \int_{z \in \mathbb{R}^n} \sup_{x \in \mathbb{R}^n} |\tau_{tz} f - f| \cdot |\phi(z)| dz \\ &= \int_{z \in \mathbb{R}^n} \|\tau_{tz} f - f\|_u \cdot |\phi(z)| dz \end{aligned} \quad (26)$$

the last equality is a simple consequence of the monotonicity of the integral in L^+ , indeed. For every $x \in \mathbb{R}^n$, the following holds pointwise for almost every z

$$|\tau_{tz} f - f| \leq \|\tau_{tz} f - f\|_u \implies \sup_{x \in \mathbb{R}^n} |\tau_{tz} f - f| \leq \|\tau_{tz} f - f\|_u$$

Apply the Dominated Theorem to the right member of (26), noting that it is dominated by $|\phi(z)| \cdot 2\|f\|_u \in L^1 \cap L^+$ as we have done for Part A of the proof. Since this holds for every sequence $t_n \rightarrow 0$, the proof is complete. \blacksquare

Proof of Part C. Next, suppose that $f \in L^\infty$, and $f \in C(U)$, where U is open in \mathbb{R}^n . We claim that

$$f * \phi_t \rightarrow af$$

within the topology of uniform convergence on compact subsets of U . So that for every $K \in \mathfrak{J}$, $K \subseteq U$

$$\sup_{x \in K} |f * \phi_t - af| \rightarrow 0, \text{ as } t \rightarrow 0$$

First, a small technical Lemma.

Lemma 14.1 *If $\phi \in L^1(\mathbb{R}^n)$, then for every $\varepsilon > 0$, there exists $E \in \mathfrak{J}$, with*

$$\int_{E^c} |\phi| = \|\phi \chi_{E^c}\|_1 < +\varepsilon$$

Proof. Assume that $\phi \geq 0$, if not, replace ϕ by $|\phi|$. Since $C_c(\mathbb{R}^n)$ is dense in L^1 for every $\varepsilon 2^{-1} > 0$ there exists some $\psi \in C_c(\mathbb{R}^n)$ with $\|\psi - \phi\|_1 < \varepsilon^{-1}$, and denote $E = \text{supp}(\psi) \in \mathfrak{J}$, then

$$\| |\psi| - |\phi| \|_1 \leq \|\psi - \phi\|_1 < \varepsilon 2^{-1}$$

So we can assume $\psi \geq 0$ as well, perhaps by relabelling ψ by $|\psi|$. Then,

$$\|\psi - \chi_E \phi\|_1 = \|\chi_E(\psi - \phi)\|_1 \leq \|\psi - \phi\|_1 < \varepsilon 2^{-1}$$

by monotonicity in L^+ . The Triangle Inequality in L^1 gives

$$\|\chi_{E^c} \phi\|_1 = \|\phi - \chi_E \phi\|_1 = \|\phi(1 - \chi_E)\|_1 \leq \|\phi - \psi\|_1 + \|\psi - \chi_E \phi\|_1 < \varepsilon$$

■

Back to the main proof of Part C, fix any $\varepsilon > 0$, then by Lemma 14.1, ϕ induces some $E \in \mathfrak{J}$ with $\|\chi_{E^c} \phi\|_1 < +\varepsilon$. By Lemma 8.4, $\chi_K f \in C_c(\mathbb{R}^n) \subseteq \text{UBC}(\mathbb{R}^n)$. Uniform continuity of $\chi_K f$ gives us the continuity of translations. Now for the same $\varepsilon > 0$, there exists $r > 0$, for every $w \in \mathbb{R}^n$,

$$|w| < r \implies \|\tau_w \chi_K f - \chi_K f\|_u < +\varepsilon \quad (27)$$

Since $E \in \mathfrak{J}$, it is bounded, and let t be a small positive number such that for every $z \in E$,

$$|tz| < t \cdot (1 + \sup_{z \in E} |z|) < r$$

There exists such a t , namely $t = r2^{-1}(1 + \sup_{z \in E} |z|)^{-1}$. And for this $t > 0$, it follows that for every $z \in E$,

$$\sup_{x \in K} |\tau_{tz}f - f| < +\varepsilon$$

Since this holds for every $z \in E$, we write

$$\sup_{x \in K, z \in E} |\tau_{tz}f - f| < +\varepsilon$$

And

$$|\phi(z)| \left[\sup_{x \in K, z \in E} |\tau_{tz}f - f| \right] < |\phi(z)|\varepsilon$$

Monotonicity in $L^+(E, z)$ reads, for every $x \in K$,

$$\int_{z \in E} |\phi(z)(\tau_{tz}f - f)| dz \leq \int_{z \in E} |\phi|\varepsilon dz = \varepsilon \|\chi_E \phi\|_1 \leq \varepsilon \|\phi\|_1$$

Since this holds for every $x \in \mathbb{R}^n$,

$$\sup_{x \in K} \left\{ \int_{z \in E} |\phi(z)| \cdot |\tau_{tz}f - f| dz \right\} \leq \varepsilon \|\phi\|_1 \quad (28)$$

Next, notice for every t, z , we have

$$|\tau_{tz}f - f| \leq \|\tau_{tz}f\|_u + \|f\|_u \leq 2 \cdot \|f\|_u$$

And the following holds $z \in E^c$ a.e,

$$|\phi(z)| \cdot |\tau_{tz}f - f| \leq |\phi(z)| \cdot 2\|f\|_u$$

Taking the integral, and applying the condition we imposed on E from Lemma (14.1), so that

$$\int_{z \in E^c} |\phi(z)| \cdot |\tau_{tz}f - f| dz \leq 2\|f\|_u \int_{z \in E^c} |\phi(z)| dz \leq 2\|f\|_u \varepsilon$$

Taking the supremum of the above estimate, so

$$\sup_{x \in K} \left\{ \int_{z \in E^c} |\phi(z)(\tau_{tz}f - f)| dz \right\} \leq 2\|f\|_u \varepsilon \quad (29)$$

Combining Equations (28) and (29). Applying the additivity of the supremum (of $x \in K$), since both members are finite,

$$\sup_{x \in K} \left\{ \int_E |\phi(z)|(\tau_{tz}f - f)dz + \int_{E^c} |\phi(z)|(\tau_{tz}f - f)dz \right\} < \varepsilon(2\|f\|_u + \|\phi\|_1)$$

The left member above is equal to $\sup_{x \in K} |f * \phi_t - af|$. Since $\varepsilon > 0$ is arbitrary, this completes the proof of Part C. ■

Theorem 8.15

WTS. If $|\phi(x)| \leq C(1 + |x|)^{-n-\varepsilon}$, where $\varepsilon > 0$, and if $f \in L^p$, for $p \in [1, +\infty)$, then

$$f * \phi_t \rightarrow af$$

pointwise for every x in the Lebesgue set of f ,

$$\mathcal{L}_f = \left\{ x \in \mathbb{R}^n, \lim_{r \rightarrow 0} \frac{1}{m(B(r, x))} \int_{y \in B(r, x)} |f(x) - f(y)| dy = 0 \right\}$$

We also claim that $m(\mathcal{L}_f^c) = 0$, and $x \in \mathcal{L}_f$ at every continuous $f(x)$.

The proof is long, and will be divided into several parts. Let us start with a couple of Lemmas about the Lebesgue Set of f , and several pointwise estimates that will be of use.

Lemma 15.1 If $\phi : \mathbb{R}^n \rightarrow \mathbb{C}$, and

$$|\phi(x)| \leq C(1 + |x|)^{n-\varepsilon}, \varepsilon > 0 \quad (30)$$

then $\phi \in L^1$. Furthermore, $\phi_t \in L^1$ for every $t > 0$.

Proof. If $x \neq 0$, then

$$|\phi| \leq C \cdot (1 + |x|)^{-(n+\varepsilon)} \leq C \cdot |x|^{-(n+\varepsilon)}$$

on some B^c as defined in Theorem 2.52, so $\phi \in L^1(B^c)$. Next,

$$n + \varepsilon > n > n/2 = a$$

and by monotonicity,

$$|\phi| \leq C \cdot (1 + |x|)^{-(n+\varepsilon)} \leq C \cdot (1 + |x|)^{-(n/2)}$$

so $\phi \in L^1(\mathbb{R}^n)$. Next, if $\phi \in L^1$, then

$$|\phi_t(x)| = t^{-n} |\phi(t^{-1}x)|$$

taking the integral in L^+ , and applying Theorem 2.44, with $T : x \mapsto t^{-1}x$, and $\det(T) = t^{-n}$, so that

$$\int |\phi_t|(x) dx = |\det(T)| \int |\phi| \circ T(x) dx = \int |\phi|(x) dx < +\infty$$

This completes the Lemma. ■

Lemma 15.2 *If $f : \mathbb{R}^n \rightarrow \mathbb{C}$, and if $f \in C(\mathbb{R}^n)$, then $\mathcal{L}_f = \mathbb{R}^n$.*

Proof. Let $x \notin \mathcal{L}_f$, and there exists a sequence $r_k \rightarrow 0$ and $\varepsilon_0 > 0$ but

$$\frac{1}{m(B(r_k, x))} \int_{y \in B(r_k, x)} |f(x) - f(y)| dy \geq \varepsilon_0$$

We claim that for every $k \geq 1$, we can find a $y_k \in B(r_k, x) \setminus \{x\}$ with

$$|f(x) - f(y_k)| \geq \varepsilon_0$$

Indeed, suppose by contradiction that no such y_k exists, and by monotonicity,

$$\frac{1}{m(B(r_k, x))} \int_{y \in B(r_k, x)} |f(x) - f(y)| dy < \frac{1}{m(B(r_k, x))} \int_{y \in B(r_k, x)} \varepsilon_0 dy = \varepsilon_0$$

So choose y_k as above, and it is clear that $y_k \rightarrow x$ as $k \rightarrow \infty$, but $f(y_k) \not\rightarrow f(x)$. Therefore f is not continuous at x . \blacksquare

Lemma 15.3 *If $x \in \mathcal{L}_f$, then for every $\delta > 0$ there exists a $\eta > 0$, with*

$$r \leq \eta \implies \int_{|y| < r} |f(x - y) - f(x)| dy \leq \delta \cdot r^n$$

Proof. We will start with something trivial.

$$m(B(r)) = r^n m(B(1)) \tag{31}$$

where $B(r) = \{x \in \mathbb{R}^n, |x| < r\}$. By Theorem 2.44,

$$\begin{aligned} m(B(r)) &= \int \chi_{B(r)}(x) dx \\ &= |\det(T)|^{-1} \int \chi_B(x) dx \\ &= r^n m(B(1)) \end{aligned}$$

where $T : x \mapsto x/r$ and $\det(T) = r^{-n}$. Fix $x \in \mathcal{L}_f$, and take $\varepsilon = \delta/m(B(1)) > 0$, and by definition this induces some $\eta > 0$, and for every $r \leq \eta$

$$\frac{1}{m(B(r, x))} \int_{y \in B(r, x)} |f(x) - f(y)| dy \leq \varepsilon$$

By translation invariance of m ,

$$m(B(r, x)) = m(B(r)) = r^n \cdot m(B(1))$$

and apply the map $y \mapsto x - y$, which is a composition a rotation by $|-1|$ and a translation by $x \in \mathbb{R}^n$. By Theorems 2.44 and 2.42,

$$\int_{|y| \in B(r)} |f(x) - f(x - y)| dy = \int_{y \in B(r, x)} |f(x) - f(y)| dy < \varepsilon m(B(1)) \cdot r^n = \delta r^n$$

where we used the fact that

$$\begin{aligned} d(x - y, x) < r &\iff d(-y, 0) < r \\ &\iff d(y, 0) < r \end{aligned}$$

hence

$$\chi_{B(r, x)}(x - y) = \chi_{B(r, 0)}(y)$$

■

Lemma 15.4 *Let $A_j = \left\{ |y| \in [2^{-j}\eta, 2^{1-j}\eta] \right\}$, and if Equation (30) holds for ϕ then ϕ_t satisfies*

$$|\phi_t| \leq C \cdot t^{-n} (2^{-j}\alpha)^{-(n+\varepsilon)} \quad (32)$$

on A_j for every $t > 0$, where $\alpha = t^{-1}\eta$ for some $\eta > 0$.

Moreover, if $A_0 = \left\{ |y| < 2^{-K}\eta \right\}$, where $K \geq 0$, then

$$|\phi_t(y)| \leq C \cdot t^{-n} \quad (33)$$

on A_0

Proof. Notice that

$$t^{-1}y \in [2^{-j} \cdot \eta/t, 2^{1-j} \cdot \eta/t) = [2^{-j} \cdot \alpha, 2^{1-j} \cdot \alpha)$$

And

$$1 + |t^{-1}y| \geq |t^{-1}y| \geq 2^{-j}\alpha$$

Therefore

$$C \cdot t^{-n}(1 + |t^{-1}y|)^{-(n+\varepsilon)} \leq C \cdot t^{-n}(2^{-j}\alpha)^{-(n+\varepsilon)}$$

and applying Equation (30) establishes the first claim.

The second claim follows from Equation (30),

$$|\phi_t(y)| \leq C \cdot t^{-n}(1 + |t^{-1}y|)^{-(n+\varepsilon)} \leq C \cdot t^{-n}$$

■

Lemma 15.5

Proof.

■

Main Proof of Theorem 8.15. The outline of the proof is as follows,

1. $|\phi| \leq C \cdot (1 + |x|)^{-(n+\varepsilon)}$ for $\varepsilon > 0$ and
2. $f \in L^p$ for $p \in [1, +\infty)$,
3. for any $x \in \mathcal{L}_f$, we wish to show

$$|f * \phi_t - af|(x) \rightarrow 0, \quad \text{as } t \rightarrow 0$$

4. To prove this, we fix some $\beta > 0$ and show that

$$|f * \phi_t - af|(x) < \beta$$

since β is arbitrary, the proof will be complete.

5. By Lemma 15.3, for every $\delta > 0$ there exists a $\eta > 0$ where $r \leq \eta$ implies

$$\int_{|y| < r} |f(x) - f(x - y)| dy \leq \delta \cdot r^n$$

and using the L^1 inequality,

$$\begin{aligned} |f * \phi_t - af|(x) &= \left| \int [f(x - y) - f(x)] \cdot \phi_t(y) dy \right| \\ &\leq \int |f(x - y) - f(x)| \cdot |\phi_t(y)| dy \\ &= \int_{|y| < \eta} |f(x - y) - f(y)| \cdot |\phi_t(y)| dy + \int_{|y| \geq \eta} |f(x - y) - f(y)| \cdot |\phi_t(y)| dy \\ &= I_1 + I_2 \end{aligned}$$

6. Let $\delta = \beta(2A)^{-1}$, where

$$A = 2^n \cdot C \left[\frac{2^\varepsilon}{2^\varepsilon - 1} + 1 \right]$$

we make the claim that this choice of δ will give us $I_1 < \beta/2$

7. After choosing $\delta > 0$, (which induces $\eta > 0$), we will show that $I_2 < \beta/2$ (for a fixed $\eta > 0$) for t sufficiently small, and applying the Triangle Inequality finishes the proof.

Let η be as above, and for $t > 0$ and suppose we can find a $K \in \mathbb{N}^+$ with

$$2^K \leq \eta/t \leq 2^{K+1} \quad (34)$$

and define $\alpha = \eta/t$ for convenience.

Notice for any $K \geq 1$, the interval $[0, 1)$ can be partitioned in the following manner

$$[0, 1) = [0, 2^{-K}) \cup \left(\bigcup_{j=1}^K [2^{-j}, 2^{1-j}) \right)$$

and let us define

$$A_j = \left\{ |y| \in [2^{-j}\eta, 2^{1-j}\eta) \right\}, \quad A_0 = \left\{ |y| \in [0, 2^{-K}\eta) \right\}$$

If no such K exists, then let $A_j = \emptyset$ and set $A_0 = \{|y| \in [0, \eta)\}$. The disjoint union of all $A_{j \geq 0}$ is the open ball $\{|y| \in [0, \eta)\}$. By Lemma 15.4 and Lemma 15.3 each $j \geq 0$,

$$\begin{aligned} I_1 &= \sum_{j=0}^K \int_{y \in A_j} |f(x-y) - f(y)| |\phi_t(y)| dy \\ &\leq Ct^{-n} \delta (2^{-K}\eta)^n + \sum_{j=1}^K \int_{y \in A_j} |f(x-y) - f(y)| |\phi_t(y)| dy \\ &\leq Ct^{-n} \delta (2^{-K}\eta)^n + \sum_{j=1}^K Ct^{-n} (2^{-j}\alpha)^{-(n+\varepsilon)} \delta (2^{1-j}\eta)^n \end{aligned}$$

The left member reads,

$$\begin{aligned} Ct^{-n}\delta(2^{-K}\eta)^n &\leq C\delta\alpha^n 2^{-Kn} \\ &\leq C\delta 2^{n(K+1)} 2^{-Kn} \\ &= C\delta 2^n \end{aligned}$$

and termwise for the right,

$$\begin{aligned} Ct^{-n}(2^{-j}\alpha)^{-(n+\varepsilon)}\delta(2^{1-j}\eta)^n &= C\delta \cdot t^\varepsilon \cdot 2^{j\varepsilon+n}\eta^{-\varepsilon} \\ &= (C\delta 2^n \alpha^{-\varepsilon}) \cdot 2^{j\varepsilon} \end{aligned}$$

Summing over the geometric series,

$$\begin{aligned} \sum_{j=1}^K 2^{j\varepsilon} &= 2^\varepsilon \sum_{j=0}^{K-1} 2^{j\varepsilon} \\ &= \frac{2^{\varepsilon(K+1)} - 2^\varepsilon}{2^\varepsilon - 1} \end{aligned}$$

using the estimate for α in Equation (34)

$$\alpha \in [2^K, 2^K + 1) \implies \alpha^{-\varepsilon} \in [2^{-\varepsilon(K+1)}, 2^{-\varepsilon K})$$

and combining the last few equations, the right member becomes

$$\begin{aligned} (C\delta 2^n) \cdot \alpha^{-\varepsilon} \frac{2^{\varepsilon(K+1)} - 2^\varepsilon}{2^\varepsilon - 1} &\leq (C\delta 2^n) \cdot \alpha^{-\varepsilon} \frac{2^{\varepsilon(K+1)}}{2^\varepsilon - 1} \\ &\leq (C\delta 2^n) \cdot \frac{2^\varepsilon}{2^\varepsilon - 1} \end{aligned}$$

Finally, $I_1 \leq (C\delta 2^n) \left[\frac{2^\varepsilon}{2^\varepsilon - 1} + 1 \right]$, and by Step 6, $I_1 \leq \beta/2$.

Obtaining an estimate for I_2 is another laborious enterprise. Let us define $W = \{|y| \geq \eta\}$, and

- By Holder's Inequality,

$$I_2 \leq \|f\|_p \|\chi_W \cdot \phi_t\|_q + |f(x)| \|\chi_W \cdot \phi_t\|_1$$

where q is the conjugate exponent to p . Since $p \in [1, +\infty)$, it suffices to show $\|\chi_W \cdot \phi_t\|_q \rightarrow 0$ as $t \rightarrow 0$ for $q \in [1, +\infty]$.

- Suppose $q = +\infty$,

$$y \in W \iff |y| \geq \eta \iff |t^{-1}y| \geq \alpha$$

$$\text{then } \|\chi_W \cdot \phi_t\|_\infty \leq Ct^{-n}(1 + |t^{-1}y|)^{-(n+\varepsilon)} \leq Ct^\varepsilon \eta^{-(n+\varepsilon)}$$

- Now suppose $q \in [1, +\infty)$, by polar integration and Theorems 2.51, 2.52 (brace yourselves):

$$\begin{aligned} \|\chi_W \cdot \phi_t\|_q^q &= t^{-nq} \cdot \int_{y \in W} C^q \cdot |t^{-1}y|^{-q \cdot (n+\varepsilon)} dy \\ &= C^q \cdot t^{\varepsilon q} \int_{|y| \geq \eta} |y|^{-q \cdot (n+\varepsilon)} dy \\ &= C^q \cdot t^{\varepsilon q} \sigma(S^{n-1}) \int_{r \geq \eta} r^{n-1} \cdot r^{-q \cdot (n+\varepsilon)} dr \\ &= \frac{C^q t^{\varepsilon q}}{n - q \cdot (n + \varepsilon)} r^{n - q \cdot (n + \varepsilon)} \Big|_\eta^\infty \\ &= \frac{C^q t^{\varepsilon q}}{q \cdot (n + \varepsilon) - n} \eta^{n - q \cdot (n + \varepsilon)} \\ \|\chi_W \cdot \phi_t\|_q &= \left[\frac{C}{(q \cdot (n + \varepsilon) - n)^{1/q}} \left(\eta^{n - q \cdot (n + \varepsilon)} \right)^{1/q} \right] t^\varepsilon \\ &= C_3(q) t^\varepsilon \end{aligned}$$

- Find a t sufficiently small so that

$$t^\varepsilon < \min \left\{ \beta(4C_3(1)|f(x)|)^{-1}, \beta(4C_3(q)\|f\|_p)^{-1}, \beta(4C \cdot \eta^{-(n+\varepsilon)})^{-1} \right\}$$

- Therefore $I_2 < \beta/2$, and the proof is complete upon sending $\beta \rightarrow 0$.

■

Theorem 8.16

WTS. *See Theorem 8.15*

Proof.



Theorem 8.17**WTS.***Proof.*

Theorem 8.18

WTS.

Proof.



Theorem 8.19

WTS.

Proof.



Theorem 8.20**WTS.***Proof.*