

1 Dual Space of L^1

If Ω is a σ -finite space, we have $(L^1(\Omega))^* = L^\infty(\Omega)$. In this exercise we show that this is not always the case, if Ω is not σ -finite.

Let $X = \mathbb{R}$ and $\mathcal{A} = \{B \subset X : B \text{ is countable or } B^c \text{ is countable}\}$. Let μ be the counting measure, i.e. for $B \in \mathcal{A}$ let $\mu(B)$ be the number of elements of B , possibly ∞ .

a) Show that \mathcal{A} is a σ -Algebra and μ is a measure, but the measure space (X, \mathcal{A}, μ) is not σ -finite.

Proof. We will show the different statements

Claim 1: \mathcal{A} is a σ -Algebra.

Proof of Claim 1: Evidently we have $X \in \mathcal{A}$ because $X^c = \emptyset$ is countable. Moreover, by the very definition of \mathcal{A} we have that if $A \in \mathcal{A}$ then always $A^c \in \mathcal{A}$.

Finally consider a sequence $(A_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ in \mathcal{A} . Then either there is at least one $A_i \in \mathcal{A}$ cocountable for some $i \in \mathbb{N}$ or all the A_n 's are countable. In the first case we have that

$$\left(\bigcup_{n \in \mathbb{N}} A_n \right)^c = \bigcap_{n \in \mathbb{N}} A_n^c \subset A_i^c$$

Which is countable as the subset of the countable set A_i^c . In the second case we simply remark that the countable union of countable sets is again countable. This entails that \mathcal{A} is a σ -Algebra. \square

Claim 2: $\mu : \mathcal{A} \rightarrow [0, \infty]$ is a measure.

Proof of Claim 2: The positivity of the measure is clear because we work with the cardinality of the sets. Further it is clear that the empty set has cardinality 0 and thus $\mu(\emptyset) = 0$. We only need to verify the countable additivity property of μ .

Let $(A_n)_{n \in \mathbb{N}}$ be a sequence of pairwise disjoint sets in \mathcal{A} .

Then by definition of the counting measure we have

$$\mu \left(\bigcup_{n \in \mathbb{N}} A_n \right) = \left| \bigcup_{n \in \mathbb{N}} A_n \right| = \sum_{n \in \mathbb{N}} |A_n| = \sum_{n \in \mathbb{N}} \mu(A_n)$$

Because our sets are mutually disjoint. We also notice that this expression makes sense in any case, i.e. the RHS is infinite/finite so is the LHS. \square

Claim 3: The measure space (X, \mathcal{A}, μ) is not σ -finite.

Proof of Claim 3: We say that (X, \mathcal{A}, μ) is σ -finite if we can find a sequence $(A_n)_{n \in \mathbb{N}}$ in \mathcal{A} with μ -finite measure such that $X = \bigcup_{n \in \mathbb{N}} A_n$.

Assume for contradiction that $(X = \mathbb{R}, \mathcal{A}, \mu)$ is σ -finite. Then we have

$$\mathbb{R} = \bigcup_{n \in \mathbb{N}} A_n \text{ with } \mu(A_i) = |A_i| < \infty \text{ for all } i \in \mathbb{N}$$

But if all the A_n have finite counting measure, they must in particular be countable because all finite sets are countable. This however would entail that \mathbb{R} is also countable as the countable union of countable sets. This is clearly a contradiction. \square

b) Show that there exists a $\Psi \in (L^1(X, \mu))^*$ that can not be represented as

$$\Psi(f) = \int f g d\mu \text{ for all } f \in L^1(X, \mu)$$

with some $g \in L^\infty(X, \mu)$

Proof. Let $E \subset X = \mathbb{R}$ be a set that is not in our sigma algebra \mathcal{A} . Let $f \in L^1(X, \mu)$ be arbitrary and let us define

$$\Psi(f) := \sum_{x \in E} f(x)$$

Clearly we have that Ψ is a linear function $\Psi : L^1(X, \mu) \rightarrow \mathbb{K}$. Moreover since $f \in L^1(X, \mu)$ we have that

$$|\Psi(f)| = \left| \sum_{x \in E} f(x) \right| \leq \sum_{x \in E} |f(x)| \leq \|f\|_{L^1}$$

Thus Ψ is bounded and therefore continuous, so indeed we have $\Psi \in (L^1(X, \mu))^*$. Let us now suppose for contradiction that there is some $g \in L^\infty(X, \mu)$ such that

$$\Psi(f) = \int f g d\mu = \sum_{x \in X} f(x) g(x) \stackrel{!}{=} \sum_{x \in E} f(x)$$

This inequality can only hold if $g = \chi_E$, but clearly $g \notin L^\infty(X, \mu)$ because by assumption we have that E is not a measurable set. \square

2 Integral equation

3 Theorem of Baire

A subset A of a metric space M is called **nowhere dense** if $\overset{\circ}{\overline{A}} = (\overline{A})^\circ = \emptyset$. The subset A is called **meagre**, if there exists a sequence of nowhere dense sets A_i , such that $A = \bigcup_{i=1}^{\infty} A_i$.

a) Show that A is nowhere dense if $M \setminus \overline{A}$ is dense in M .

Proof. I don't think that there is anything to show, we have:

$$\begin{aligned} A \text{ is nowhere dense} &\iff (\overline{A})^\circ = \emptyset \\ &\iff M \setminus (\overline{A})^\circ = M \text{ (by passing to the complement)} \\ &\iff \overline{M \setminus \overline{A}} = M \text{ (see claim below)} \\ &\iff \overline{M \setminus \overline{A}} \text{ is dense in } M \end{aligned}$$

Claim: Let (X, d) be a metric space and $A \subset X$, then we have $\overline{A^c} = (A^\circ)^c$.

Proof of Claim: We have by definition

$$\begin{aligned} \overline{A} &= \bigcap \{F \supset A \mid F \text{ is closed in } X\} \\ A^\circ &= \bigcup \{G \subset A \mid G \text{ is open in } X\} \end{aligned}$$

Use De Morgan Laws and we're done. □

□

b) Show that there exists a meagre set $A \subset \mathbb{R}$, such that $\mathbb{R} \setminus A$ has Lebesgue measure zero.

Proof. We first recall the central results from Class:

Lemma 5.1.1. Let (X, τ) be a topological space. The following statements are equivalent:

1. Let $(A_i)_{i \in \mathbb{N}}$ be a sequence of closed sets in X . If the interior of each A_i is empty, then also the interior of $\bigcup_{i=1}^{\infty} A_i$ is empty.
2. Let $(B_i)_{i \in \mathbb{N}}$ be a sequence of open sets in X . If each B_i is dense in X , then also $\bigcap_{i=1}^{\infty} B_i$ is dense in X .

Definition: A topological space (X, τ) is called a Baire space, if condition 1) or 2) above (and thus both) are satisfied.

The big result that Baire provided tells us now that in fact complete metric spaces are Baire spaces, i.e. build a category.

Theorem 5.1.3. (Baire's Category Theorem): Every complete metric space is a Baire space.

Since \mathbb{R} is complete, it is in particular a Baire space, thus we have the equivalence of 1) and 2) above.

Let now $k \in \mathbb{N}$ and $q_n \in \mathbb{Q}$ for all \mathbb{N} . We then set

$$U_k := \bigcup_{n \in \mathbb{N}} (q_n - 2^{-(n+k)}, q_n + 2^{-(n+k)}) = \bigcup_{n \in \mathbb{N}} I_{n,k}$$

All the $I_{n,k}$ are open have Lebesgue measure (length) $2^{1-(n+k)}$. Using the subadditivity of the Lebesgue measure and the geometric sum we get that

$$\lambda(U_k) \leq 2^{1-k} \sum_{n \in \mathbb{N}} 2^{-n} = 2^{2-k} < \infty \text{ for all } k \in \mathbb{N}$$

Now we set

$$N := \bigcap_{k \in \mathbb{N}} U_k$$

Since we have $U_{k+1} \subset U_k$ and $\lambda(U_k) < \infty$ we get that

$$\lambda(N) = \lambda\left(\bigcap_{k \in \mathbb{N}} U_k\right) = \lim_{k \rightarrow \infty} \lambda(U_k) \leq \lim_{k \rightarrow \infty} 2^{2-k} = 0$$

which entails that N is a nullset.

Moreover we have that all the U_k are open as the union of open sets and they are also dense in \mathbb{R} , because we have chosen the dense sequence $q_n \in \mathbb{Q}$. More precisely, we have that U_k is an open covering of \mathbb{Q} , in particular we have:

$$\mathbb{Q} \subset U_k \subset \mathbb{R} \implies \mathbb{R} = \overline{\mathbb{Q}} \subset \overline{U_k} \subset \mathbb{R} \implies \overline{U_k} = \mathbb{R}$$

By Baire's theorem we thus get that also N as the intersection of said U_k is dense. Now we obtain that

$$M := N^c = \bigcup_{k \in \mathbb{N}} \overline{U_k^c}$$

We claim that $M \subset \mathbb{R}$ is meagre. Indeed, from **a)** we know that U_k^c is nowhere dense if and only if $\overline{U_k}$ is dense in \mathbb{R} , but we already have that established. \square

4 Induced Topologies

5 Criterion for weak convergence