Math 240C: Real Analysis, Spring 2020

Homework Assignment 2

Due 12:00 noon, Monday, April 13, 2020

1. Let μ be a Radon measure on a locally compact Hausdorff space X. Let $\phi \in C(X, (0, \infty))$. Define

$$\nu(E) = \int_{E} \phi \, d\mu \qquad \forall E \in \mathcal{B}_{X}.$$

Define also

$$I(f) = \int f\phi \, d\mu \qquad \forall f \in C_c(X).$$

Clearly $I: C_c(X) \to \mathbb{C}$ is linear and positive. Let ν' be the Radon measure associated with I. Prove the following:

- (1) If U is an open subset of X, then $\nu(U) = \nu'(U)$;
- (2) The Borel measure ν is outer regular on all Borel sets;
- (3) $\nu = \nu'$ and hence ν is a Radon measure.

(See Exercise 9 on page 220 for some hints.)

- 2. Let μ be a Radon measure on a locally compact Hausdorff space X such that $\mu(\{x\}) = 0$ for any $x \in X$. Assume $A \in \mathcal{B}_X$ such that $0 < \mu(A) < \infty$. Prove that for any $\alpha \in \mathbb{R}$ with $0 < \alpha < \mu(A)$, there exists $B \in \mathcal{B}_X$ such that $B \subseteq A$ and $\mu(B) = \alpha$.
- 3. Let μ be a Radon measure on a locally compact Hausdorff space X. Assume $f \in L^1(\mu)$ is real-valued. Let $\varepsilon > 0$. Prove that there exist a lower semi-continuous function g on X and an upper semi-continuous function h on X such that

$$h \le f \le g$$
 on X and $\int_X (g-h) d\mu < \varepsilon$.

- 4. Prove that the Banach space C([0,1]) is not reflexive.
- 5. Let X be a locally compact Hausdorff space and $f, f_n \in C_0(X)$ (n = 1, 2, ...). Prove that $f_n \to f$ weakly in $C_0(X)$ if and only $\sup_{n \ge 1} \|f_n\| < \infty$ and $f_n(x) \to f(x)$ for all $x \in X$.
- 6. Let $\mu_n = (1/n) \sum_{k=1}^n \delta_{k/n}$ (n = 1, 2, ...), where δ_a denotes the Dirac measure concentrated at $a \in \mathbb{R}$. Let m denote the Lebesgue measure. Denote

$$\langle f, \mu \rangle = \int_X f \, d\mu$$

for any Randon measure μ on [0,1] and any $f \in C([0,1].$

- (1) Prove that $\langle f, \mu_n \rangle \to \langle f, m \rangle$ for any $f \in C([0, 1])$.
- (2) Is it true that $\mu_n(E) \to m(E)$ for any Borel set $E \subseteq [0,1]$?