University of New South Wales

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Assignment 1

Measure Theory

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1.1

Define

$$\ell_n = \sum_{k=1}^{N_n} \alpha_k \chi_{C_k}$$

$$u_n = \sum_{k=1}^{N_n} \beta_k \chi_{C_k}$$

where $\alpha_k := \inf\{f(x) : x \in C_k\}$ and $\beta_k := \sup\{f(x) : x \in C_k\}$ and $C_k \in \mathcal{P}_n$ where $\mathcal{P}$ is defined in the question. We wish to show that

$$\lim_{n \longrightarrow \infty} |\ell - f| = 0 = \lim_{n \longrightarrow \infty} |f - u_n|$$

λ a.e.
It is obvious that $\ell \leq f \leq u_n$ and so proving

$$\lim_{n \longrightarrow \infty} |u_n - \ell_n| = 0$$

is sufficient. Define

$$\phi_n := u_n - \ell_n = \sum_{k=1}^{N_n} (\beta_k - \alpha_k)\chi_{C_k}.$$

Firstly we must show $\lim_{n \longrightarrow \infty} \phi_n$ exists λ a.e. This follows from the fact that ℓ_n (u_n) is a non-decreasing (non-increasing) sequence which is bounded above (below) by f which is also bounded.
We now wish to establish that $\lim_{n \longrightarrow \infty} \phi_n = 0$. Note that

$$\phi_n \leq \sup\{f(x) - f(y) : x, y \in S\} \leq K\chi_S$$

for some K because f is bounded. Now because S is bounded in $\mathbb{R}^d$ we have that $K\chi_S \in \mathcal{L}^1(S)$. The dominated convergence theorem therefore allows us to write

$$\begin{aligned}
\int \lim_{n \longrightarrow \infty} \underbrace{\sum_{k=1}^{N_n} (\beta_k - \alpha_k)\chi_{C_k}}_{=\phi_n} d\lambda &= \lim_{n \longrightarrow \infty} \int \sum_{k=1}^{N_n} (\beta_k - \alpha_k)\chi_{C_k} d\lambda \\
&= \lim_{n \longrightarrow \infty} \sum_{k=1}^{N_n} (\beta_k - \alpha_k)\lambda(C_k) \text{ because } \phi_n \text{ is a simple function} \\
&= 0 \text{ because } f \text{ is Riemann integrable .}
\end{aligned}$$

This means that $\lim_{n \longrightarrow \infty} \phi_n = 0$, λ a.e. and hence $\lim_{n \longrightarrow \infty} \ell_n = f = \lim_{n \longrightarrow \infty} \ell_n$, λ a.e.

We now show that the Riemann integral and the Lebesgue integral coincide. We have that

$$|\ell_n| \leq M\chi_S$$

for some M because f is bounded. By the same argument as above $M\chi_S \in \mathcal{L}^1(S)$. $\lim_{n\longrightarrow\infty} \ell_n$ exists and equals f (this was established above), so by the dominated convergence theorem,

$$\begin{aligned} \underbrace{\lim_{n\longrightarrow\infty} \int \ell_n d\lambda}_{\int_S f(x)dx} &= \int \underbrace{\lim_{n\longrightarrow\infty} \ell_n}_{\circledast} d\lambda \\ &= \underbrace{\int f d\lambda}_{\text{Lebesgue integral}} \end{aligned}$$

1.2

Let $N = \{x : \lim_{n\longrightarrow\infty} \ell_n(x) \neq \lim_{n\longrightarrow\infty} u_n(x)\}$ and let $X = S/(\partial S \cup N)$. We wish to show that for all $x \in X$ and $\varepsilon > 0$ there exists a $\delta > 0$ such that

$$\sup\{f(x_1) - f(x_2) : ||x - x_1|| < \delta, ||x - x_2|| < \delta\} < \varepsilon.$$

Fix x and ε. As $\lim_{n\longrightarrow\infty}(u_n - \ell_n) = 0$ there exists an L such that $n > L$ implies $u_n - \ell_n < \varepsilon$ which is to say that

$$\sum_{k=1}^{N_n} (\beta_k - \alpha_k)\chi_{C_k} < \varepsilon$$

which implies that

$$(\beta_k - \alpha_k) < \varepsilon$$

where $x \in C_k$. Therefore chosing $\delta = \inf\{||y - x|| : y \notin C_k\}$ guarentees $\{y : ||y - x|| < \delta\} \subseteq C_k$ and hence

$$\sup\{f(x_1) - f(x_2) : ||x - x_1|| < \delta, ||x - x_2|| < \delta\} < \varepsilon.$$

We now need to prove that $\delta > 0$. To do this we show that there exits a partitioning of S such that

$$\underbrace{\inf\{||x_1 - x|| : x_1 \notin C_k\} > 0}_{\circledast}$$

for all $x \in X$ so long as $x \in C_k/(\partial C_k)$. We then show that there always exists a partitioning of X such that $x \notin \partial C_k$ and the result will follow.

A partitioning of S such that $\circledast$ holds for all n is given by

$$C_k = \Big(\frac{k(b_1 - a_1)}{q^n}, \frac{(k+1)(b_1 - a_1)}{q^n}\Big] \times \cdots \times \Big(\frac{k(b_d - a_d)}{q^n}, \frac{(k+1)(b_d - a_d)}{q^n}\Big] \tag{1}$$

where $q = 2$. Now suppose that $x \in \partial C_k$ then the $\circledast$ would still hold when $q = 3$ but $x \notin \partial C_k$.

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2.1

Note that for $E \in \mathcal{B}$

$$\begin{aligned}
\left(f^{-1}(E)\right)^c &= (\{x \in X : f(x) \in E\})^c && (2)\\
&= \{x \in X : f(x) \notin E\} && (3)\\
&= \{x \in X : f(x) \in E^c\} && (4)\\
&= f^{-1}(E^c). && (5)
\end{aligned}$$

So if $A \in \mathcal{A}$ then $A^c \in \mathcal{A}$.
Also note that for $E_1, E_2, \ldots$ we have that

$$\begin{aligned}
\bigcup_i f^{-1}(E_i) &= \bigcup_i \{x \in X : f(x) \in E_i\}\\
&= \left\{x \in X : f(x) \in \bigcup_i E_i\right\}\\
&= f^{-1}\left(\bigcup_i E_i\right).
\end{aligned}$$

which means that if $F_1, F_2, \ldots$ is some countable collection of sets in $\mathcal{A}$ then their union is also in $\mathcal{A}$.
Finnaly note that $f^{-1}(Y) = X$. Therefore $\mathcal{A} := \{f^{-1}(B) : B \in \mathcal{B}\}$ is a σ-algebra.
Clearly if we remove any set from $\mathcal{A}$ then f would not be $\mathcal{A}$ measurable because there would exist a set $B \in \mathcal{B}$ such that $f^{-1}(B) \notin \mathcal{A}$.