

# MA544: Qual Problems

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# 1 Course Notes

These notes roughly correspond to chapters 2 through 8 of Wheeden and Zygmund's *Measure and Integration* [1].

## 1.1 Functions of bounded variation and the Riemann–Stieltjes integral

In this section, we introduce functions of bounded variation as well as the definition of the Riemann integral. We conclude with a proof that the

### Functions of bounded variation

Let  $f: [a, b] \rightarrow \mathbb{R}$  be a real-valued function defined for all  $a \leq x \leq b$  and finite; let  $\Gamma = \{x_0, \dots, x_m\}$  be a *partition* of  $[a, b]$ , i.e., a collection of points  $x_i$ ,  $i = 0, \dots, m$ , satisfying  $x_0 = a$  and  $x_m = b$ , and  $x_{i-1} < x_i$  for  $i = 1, \dots, m$ . To each partition  $\Gamma$ , we associated a sum

$$S_\Gamma := S_\Gamma[f; a, b] := \sum_{i=1}^m |f(x_i) - f(x_{i-1})|. \quad (1)$$

The *variation* (or *total variation*) of  $f$  over  $[a, b]$  is defined as

$$V := V[f; a, b] := \sup_{\Gamma} S_\Gamma, \quad (2)$$

where the supremum is taken over all partitions  $\Gamma$  of  $[a, b]$ . If  $V < \infty$ ,  $f$  is said to be of *bounded variation* on  $[a, b]$ ; if  $V = \infty$ ,  $f$  is of *unbounded variation* on  $[a, b]$ .

Before going on to prove important properties about (2), let us look at some common examples (and nonexamples) of functions  $f$  of bounded variation.

**Examples 1.** Suppose  $f$  is *monotone* in  $[a, b]$ . Then, clearly, each  $S_\Gamma$  is equal to  $|f(a) - f(b)|$  for every partition  $\Gamma$ , and therefore  $V = |f(b) - f(a)|$ .

**Examples 2.** Suppose the graph of  $f$  can be split into a finite number of monotone arcs, i.e., suppose  $[a, b] = \bigcup_{i=1}^k [a_{i-1}, a_i]$  and  $f$  is monotone in each  $[a_{i-1}, a_i]$ . Then  $V = \sum_{i=1}^k |f(a_i) - f(a_{i-1})|$ . To see this, we use the result of Example 1 above and the fact, yet to be proven, that  $V = V[a, b] = \sum_{i=1}^k V[a_i, a_{i-1}]$ .

If  $\Gamma = \{x_0, \dots, x_m\}$  is a partition of  $[a, b]$ , let  $|\Gamma|$ , called the *norm* of  $\Gamma$ , be defined as the length of the longest subinterval of  $\Gamma$

$$|\Gamma| := \max_i (x_i - x_{i-1}). \quad (3)$$

If  $f$  is continuous on  $[a, b]$  and  $\{\Gamma_j\}$  is a sequence of partitions of  $[a, b]$  with  $|\Gamma_j| \rightarrow 0$ , we shall see that  $V = \lim_{j \rightarrow \infty} S_{\Gamma_j}$ .

**Examples 3.** Let  $f$  be the *Dirichlet function*, defined by  $f(x) = 1$  for  $x$  rational and  $f(x) = 0$  for  $x$  irrational. Then, clearly,  $V[a, b] = \infty$  for any interval of  $[a, b]$ .<sup>2</sup>

<sup>1</sup>Carlos: This may not be clear at a first glance, but, upon closer inspection, this is true by monotonicity. If  $a < x < b$ , we have  $|f(b) - f(a)| = |f(b) - f(x)| + |f(x) - f(a)|$ . This holds for an arbitrary partitions  $\Gamma$ .

<sup>2</sup>Carlos: By the density of  $\mathbb{Q}$  in  $\mathbb{R}$  (and by restriction,  $[a, b]$ , since  $[a, b]$  is path-connected), for any positive integer  $N$ , we may choose a partition  $\Gamma$  of  $[a, b]$  containing  $N + 1$  rational numbers so  $S_\Gamma = N + 1 > N$ .

**Examples 4.** A function that is continuous on an interval, however, need not be of bounded variation on that interval. Take for example the following construction: let  $\{a_j\}$  and  $\{d_j\}$ ,  $j = 1, 2, \dots$ , be monotone decreasing sequences in  $(0, 1]$  with  $a_1 = \lim_{j \rightarrow \infty} a_j = \lim_{j \rightarrow \infty} d_j = 0$  and  $\sum d_j = \infty$ . Construct a continuous function  $f$  as follows. On each subinterval  $[a_{j+1}, a_j]$ , the graph of  $f$  consists of the sides of the isosceles triangle with base  $[a_{j+1}, a_j]$  and height  $d_j$ .

## 2 MA 544 Spring 2016

### 2.1 Exam 1 Prep

**Problem 2.1.** Let  $E \subset \mathbb{R}^n$  be a measurable set,  $r \in \mathbb{R}$  and define the set  $rE = \{r\mathbf{x} : \mathbf{x} \in E\}$ . Prove that  $rE$  is measurable, and that  $|rE| = |r|^n|E|$ .

*Proof.* Define a linear map  $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$  by  $\mathbf{x} \mapsto r\mathbf{x}$ . Using the standard basis for  $\mathbb{R}^n$ , this map has the matrix presentation

$$T\mathbf{x} = \begin{bmatrix} r & & \\ & \ddots & \\ & & r \end{bmatrix} \mathbf{x} \quad (4)$$

which has determinant  $\det T = r^n$ . By 3.35, we have  $|E| = |T(E)| = r^n|E| = |rE|$ . ■

**Problem 2.2.** Let  $\{E_k\}$ ,  $k \in \mathbb{N}$  be a collection of measurable sets. Define the set

$$\liminf_{k \rightarrow \infty} E_k = \bigcup_{k=1}^{\infty} \left( \bigcap_{n=k}^{\infty} E_n \right).$$

Show that

$$\left| \liminf_{k \rightarrow \infty} E_k \right| \leq \liminf_{k \rightarrow \infty} |E_k|.$$

*Proof.* If the  $\liminf_{k \rightarrow \infty} |E_k| = \infty$  the inequality holds trivially. Hence, we may, without loss of generality, assume that  $\liminf_{k \rightarrow \infty} |E_k| < \infty$ . By 3.20, the set  $\liminf_{k \rightarrow \infty} E_k$  is measurable and we have

$$\left| \liminf_{k \rightarrow \infty} E_k \right| = \left| \bigcup_{k=1}^{\infty} F_k \right|, \quad (5)$$

where  $F_k = \bigcap_{n=k}^{\infty} E_n$ . Now, note that the collection of sets  $F'_k = \bigcup_{\ell=1}^k F_\ell$  forms an increasing sequence of measurable sets  $F'_k \nearrow F'$ , where  $F' = \bigcup_{k=1}^{\infty} F_k = \liminf_{k \rightarrow \infty} E_k$ . Then, by 3.26 (i), we have

$$\lim_{k \rightarrow \infty} |F'_k| = |F'| = \left| \liminf_{k \rightarrow \infty} E_k \right|. \quad (6)$$

Hence, it suffices to show that  $|F'_k| \leq |E_k|$  for all  $k$ , but this follows by monotonicity of the outer measure, 3.3, since  $F'_k \subset E_k$ . Thus, we have the desired inequality

$$\left| \liminf_{k \rightarrow \infty} E_k \right| \leq \liminf_{k \rightarrow \infty} |E_k|. \quad (7)$$

■

**Problem 2.3.** Consider the function

$$F(x) = \begin{cases} |B(\mathbf{0}, x)| & x > 0 \\ 0 & x = 0 \end{cases}.$$

Here  $B(\mathbf{0}, r) = \{\mathbf{y} \in \mathbb{R}^n : |\mathbf{y}| < r\}$ . Prove that  $F$  is monotonic increasing and continuous.

*Proof.* That  $F$  is increasing is immediate from the monotonicity of the outer measure since for  $x < x'$  we have  $B(\mathbf{0}, x) \subset B(\mathbf{0}, x')$  so, by 3.2, we have

$$F(x)|B(\mathbf{0}, x)| \leq |B(\mathbf{0}, x')| = F(x')$$

as desired.

To see that  $F$  is continuous, we will prove the following lemma

**Lemma 1.** *For any  $x > 0$ ,  $xB(\mathbf{0}, 1) = B(\mathbf{0}, x)$ .*

*Proof of lemma.* If  $\mathbf{y} \in xB(\mathbf{0}, 1)$  then  $\mathbf{y} = x\mathbf{y}'$  for  $\mathbf{y}' \in B(\mathbf{0}, 1)$ . Thus,  $|\mathbf{y}'| = |\mathbf{y}|/x < 1$  so  $|\mathbf{y}| < x$  implies that  $\mathbf{y} \in B(\mathbf{0}, x)$ . Hence, we have the containment  $xB(\mathbf{0}, 1) \subset B(\mathbf{0}, x)$ .

On the other hand, if  $\mathbf{y} \in B(\mathbf{0}, x)$  then  $|\mathbf{y}| < x$  so  $|\mathbf{y}|/x < 1$ . Hence,  $\mathbf{y}/x \in B(\mathbf{0}, 1)$  so  $x(\mathbf{y}/x) = \mathbf{y} \in xB(\mathbf{0}, 1)$ . Thus,  $B(\mathbf{0}, x) \subset xB(\mathbf{0}, 1)$  and equality holds. ♣

In light of Lemma 1 and 3.35, for  $x > 0$ , we have

$$F(x) = |B(\mathbf{0}, x)| = |xB(\mathbf{0}, 1)| = x^n |B(\mathbf{0}, 1)|. \quad (8)$$

It is clear that  $F$  is continuous on the interval  $[0, \infty)$  since  $F$  is a polynomial in  $x$ . ■

**Problem 2.4.** Let  $f: \mathbb{R} \rightarrow \mathbb{R}$  be a function. Let  $C$  be the set of all points at which  $f$  is continuous. Show that  $C$  is a set of type  $G_\delta$ .

*Proof.* From the topological definition of continuity,  $f$  is continuous at  $x \in C$  if and only if for every neighborhood  $U$  of  $f(x)$ , the preimage  $f^{-1}(U)$  is a neighborhood of  $x$ . Now, ■

Let  $x \in C$ . Then, by the definition of continuity, for every natural number  $n > 0$  there exists  $\delta > 0$  such that  $|x - x'| < \delta$  implies

$$|f(x) - f(x')| < \frac{1}{2n}. \quad (9)$$

Let  $x'', x' \in B(x, \delta)$ . Then, by the triangle inequality, we have

$$\begin{aligned} |f(x') - f(x'')| &= |f(x') - f(x) - (f(x'') - f(x))| \\ &\leq |f(x') - f(x)| + |f(x'') - f(x)| \\ &< \frac{1}{2n} + \frac{1}{2n} \\ &= \frac{1}{n}. \end{aligned} \quad (10)$$

In view of these estimates, define the set

$$A_n = \left\{ x \in \mathbb{R} : \text{there exists } \delta > 0 \text{ such that } x', x'' \in B(x, \delta) \text{ implies } |f(x') - f(x'')| < \frac{1}{n} \right\}. \quad (11)$$

Good Lord, that was a long definition! We claim that  $C = \bigcap_{n=1}^{\infty} A_n$  and that  $A_n$  is open for all  $n$ .

First, let us show that  $C = \bigcap_{n=1}^{\infty} A_n$ . Let  $x \in C$ . Then for every  $n > 0$ , there exists  $\delta > 0$  such that  $|x - x'| < \delta$  implies  $|f(x) - f(x')| < 1/n$ . Thus,  $x \in A_n$  for all  $n$  so  $x \in \bigcap A_n$ . On the other hand, if  $x \in \bigcap A_n$  for every  $n > 0$ , there exists  $\delta > 0$  such that  $|x - x'| < \delta$  implies  $|f(x) - f(x')| < 1/n$ .

Fix  $\varepsilon > 0$ . By the Archimedean principle, there exists  $N > 0$  such that  $\varepsilon > 1/N$ . Then, since  $x \in A_N$  it follows that for some  $\delta' > 0$ ,  $|x - x'| < \delta'$  implies  $|f(x) - f(x')| < 1/N < \varepsilon$ . Thus,  $x \in C$  and we conclude that  $C = \bigcap_{n=1}^{\infty} A_n$ .

Lastly, we show that  $A_n$  is open. Let  $x \in A_n$ . Then there exists  $\delta > 0$  such that  $|x - x'| < \delta$  implies  $|f(x) - f(x')| < 1/n$ . In particular, this means that  $B(x, \delta) \subset A_n$  for any  $x' \in B(x, \delta)$  satisfies  $|f(x) - f(x')| < 1/n$ . Thus,  $A_n$  is open and we conclude that  $C = \bigcap_{n=1}^{\infty} A_n$  is a  $G_\delta$  set.

**Problem 2.5.** Let  $f: \mathbb{R} \rightarrow \mathbb{R}$  be a function. Is it true that if the sets  $\{f = r\}$  are measurable for all  $r \in \mathbb{R}$ , then  $f$  is measurable?

*Proof.* No. Recall that, by definition, or 4.1,  $f$  is measurable if and only if  $\{f > a\}$  for all  $a \in \mathbb{R}$ . ■

**Problem 2.6.** Let  $\{f_k\}_{k=1}^{\infty}$  be a sequence of measurable functions on  $\mathbb{R}$ . Prove that the set  $\{x : \lim_{k \rightarrow \infty} f_k(x) \text{ exists}\}$  is measurable.

*Proof.* The idea here should be to rewrite

$$E = \left\{ x : \lim_{k \rightarrow \infty} f_k(x) \text{ exists} \right\} \quad (12)$$

as a countable union/intersection of measurable sets. Let  $x \in E$ . By the Cauchy criterion, for every  $N > 0$  there exists a positive integer  $M$  such that  $m, n \geq M$  implies  $|f_n(x) - f_m(x)| < 1/N$ . With this in mind, define

$$E_N = \left\{ x : \text{there exists } M \text{ such that } m, n \geq M \text{ implies } |f_n(x) - f_m(x)| < \frac{1}{N} \right\}. \quad (13)$$

Then, like for Problem 1.4, it is not too hard to see that the  $E_n$ 's are open and that  $E = \bigcap_{n=1}^{\infty} E_n$ . Thus,  $E$  is a  $G_\delta$  set and therefore measurable. ■

**Problem 2.7.** A real valued function  $f$  on an interval  $[a, b]$  is said to be *absolutely continuous* if for every  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that for every finite disjoint collection  $\{(a_k, b_k)\}_{k=1}^N$  of open intervals in  $(a, b)$  satisfying  $\sum_{k=1}^N b_k - a_k < \delta$ , one has  $\sum_{k=1}^N |f(b_k) - f(a_k)| < \varepsilon$ . Show that an absolutely continuous function on  $[a, b]$  is of bounded variation on  $[a, b]$ .

*Proof.* Suppose  $f: [a, b] \rightarrow \mathbb{R}$  is absolutely continuous. Then for fixed  $\varepsilon = 1$ , there exists a  $\delta > 0$  such that for every finite disjoint collection  $\{(a_k, b_k)\}_{k=1}^N$  of open intervals in  $(a, b)$  satisfying  $\sum_{k=1}^N b_k - a_k < \delta$ , we have  $\sum_{k=1}^N |f(b_k) - f(a_k)| < \varepsilon$ . Let  $\Gamma = \{x_k\}_{k=1}^N$  be a partition of  $[a, b]$  into closed intervals such that  $x_{k+1} - x_k < \delta$ , then by absolute continuity we have

$$\begin{aligned} V[f; \Gamma] &= \sum_{k=1}^N |f(x_{k+1}) - f(x_k)| \\ &< 1. \end{aligned} \quad (14)$$

Thus,  $f$  is b.v. on  $[a, b]$ . ■

**Problem 2.8.** Let  $f$  be a continuous function from  $[a, b]$  into  $\mathbb{R}$ . Let  $\chi_{\{c\}}$  be the characteristic function of a singleton  $\{c\}$ , i.e.,  $\chi_{\{c\}}(x) = 0$  if  $x \neq c$  and  $\chi_{\{c\}}(c) = 1$ . Show that

$$\int_a^b f d\chi_{\{c\}} = \begin{cases} 0 & \text{if } c \in (a, b) \\ -f(a) & \text{if } c = a \\ f(b) & \text{if } c = b \end{cases}.$$

*Proof.*

■

### 3 Exam 1



### 3.1 Exam 2 Prep

**Problem 3.1.** Define for  $\mathbf{x} \in \mathbb{R}^n$ ,

$$f(\mathbf{x}) = \begin{cases} |\mathbf{x}|^{-(n+1)} & \text{if } \mathbf{x} \neq \mathbf{0}, \\ 0 & \text{if } \mathbf{x} = \mathbf{0}. \end{cases}$$

Prove that  $f$  is integrable outside any ball  $B_\varepsilon(\mathbf{0})$ , and that there exists a constant  $C > 0$  such that

$$\int_{\mathbb{R}^n \setminus B_\varepsilon(\mathbf{0})} f(\mathbf{x}) d\mathbf{x} \leq \frac{C}{\varepsilon}.$$

*Proof.* Recall that a real-valued function  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  is (Lebesgue) integrable over a subset  $E$  of  $\mathbb{R}^n$  (or, alternatively,  $f$  belongs to  $L(E)$ ) if

$$\int_E f(\mathbf{x}) d\mathbf{x} < \infty.$$

Put  $E = \mathbb{R}^n \setminus B_\varepsilon(\mathbf{0})$ . Then, to show that  $f$  belongs to  $L(E)$  it suffices to prove the inequality

$$\int_E f(\mathbf{x}) d\mathbf{x} < \frac{C}{\varepsilon} \tag{15}$$

for some appropriate constant  $C$ . We proceed by directly computing the Lebesgue integral of  $f$  and employing Tonelli's theorem:

$$\begin{aligned} \int_E f(\mathbf{x}) d\mathbf{x} &= \int_E \frac{d\mathbf{x}}{|\mathbf{x}|^{n+1}} \\ &= \int \cdots \int_E \frac{dx_1 \cdots dx_n}{(x_1^2 + \cdots + x_n^2)^{(n+1)/2}} \end{aligned}$$

let  $E_i$  denote the projection of  $E$  onto its  $i$ -th coordinate and make the trigonometric substitution  $x_1 = \sqrt{x_2^2 + \cdots + x_n^2} \tan \theta$ ,  $dx_1 = \sqrt{x_2^2 + \cdots + x_n^2} \sec^2 \theta d\theta$  with  $\theta \in (-\pi/2, -\tan^{-1}(\varepsilon)) \cup (\tan^{-1}(\varepsilon), \pi/2)$  giving us the integral

$$= \int_{E_n} \cdots \int_{E_2} \left[ \frac{\cos^{n-1} \theta}{(x_2^2 + \cdots + x_n^2)^{n/2}} d\theta \right] dx_2 \cdots dx_n$$

which, by Tonelli's theorem, is

$$= \int_{E_n} \cdots \int_{E_2} \frac{dx_2 \cdots dx_n}{(x_2^2 + \cdots + x_n^2)^{n/2}} \left[ \int_{E_\theta} \cos^{n-1} \theta d\theta \right]$$

where the integral

$$\int_{E_\theta} \cos^{n-1} \theta d\theta < \infty. \tag{16}$$

Proceeding in this manner, we eventually achieve the inequality

$$\begin{aligned}
\int \cdots \int_E f(\mathbf{x}) d\mathbf{x} &< C' \int_{E_n} \frac{dx_n}{x_n^2} \\
&= 2C' \int_\varepsilon^\infty \frac{dx_n}{x_n^2} \\
&= \frac{C}{\varepsilon}
\end{aligned} \tag{17}$$

as desired. ■

**Problem 3.2.** Let  $\{f_k\}$  be a sequence of nonnegative measurable functions on  $\mathbb{R}^n$ , and assume that  $f_k$  converges pointwise almost everywhere to a function  $f$ . If

$$\int_{\mathbb{R}^n} f = \lim_{k \rightarrow \infty} \int_{\mathbb{R}^n} f_k < \infty,$$

show that

$$\int_E f = \lim_{k \rightarrow \infty} \int_E f_k$$

for all measurable subsets  $E$  of  $\mathbb{R}^n$ . Moreover, show that this is not necessarily true if  $\int_{\mathbb{R}^n} f = \lim_{k \rightarrow \infty} \int_{\mathbb{R}^n} f_k = \infty$ .

*Proof.* This is probably some theorem I can't remember right now. But anyway, first we shall establish that the limit  $f$  of  $\{f_k\}$  must be nonnegative a.e. in  $\mathbb{R}^n$ . For assume otherwise. Then there exists a collection of points  $\mathbf{x}$  in  $\mathbb{R}^n$  of nonzero  $\mathbb{R}^n$ -Lebesgue measure such that  $f(\mathbf{x}) < 0$ . But  $f_k(\mathbf{x}) \geq 0$  for all  $k \in \mathbb{N}$ . Set  $0 < \varepsilon < |f(\mathbf{x})|$  then we have

$$|f(\mathbf{x}) - f_k(\mathbf{x})| > |f(\mathbf{x})| > \varepsilon \tag{18}$$

for all  $k$  which contradicts our assumption that  $f_k \rightarrow f$  a.e. on  $\mathbb{R}^n$ . Therefore, the set of points  $\mathbf{x} \in \mathbb{R}^n$  where  $f(\mathbf{x}) < 0$  must have measure zero.

Now, based on pointwise convergence a.e. to  $f$ , given  $\varepsilon > 0$  for a.e.  $\mathbf{x} \in \mathbb{R}^n$  we have the following estimate

$$|f(\mathbf{x}) - f_k(\mathbf{x})| < \varepsilon \tag{19}$$

for sufficiently large  $k$ ; say  $k$  greater than or equal to some index  $N \in \mathbb{N}$ . Moreover, we are given convergence in  $L(\mathbb{R}^n)$  of  $f_k$  to  $f$

$$\int_{\mathbb{R}^n} f_k \rightarrow \int_{\mathbb{R}^n} f < \infty. \tag{20}$$

By monotonicity of the Lebesgue integral (Theorem 5.5(iii)), this implies that

$$\int_E f \leq \int_{\mathbb{R}^n} f < \infty \tag{21}$$

and

$$\int_E f_k \leq \int_{\mathbb{R}^n} f_k < \infty \tag{22}$$

for all  $k \in \mathbb{N}$ . By Theorem 5.5(ii),  $f$  and the  $f_k$ 's are finite a.e. in  $\mathbb{R}^n$  so for some sufficiently large real number  $M$ ,  $|f|, |f_k| \leq M$  for a.e.  $\mathbf{x} \in \mathbb{R}^n$ . In particular, for any measurable subset  $E$  of  $\mathbb{R}^n$ ,  $|f|, |f_k| \leq M$  for a.e.  $\mathbf{x} \in E$  so, by the bounded convergence theorem, we have the desired convergence

$$\int_E f_k \rightarrow \int_E f < \infty. \quad (23)$$

However, if  $f$  does not belong to  $L(\mathbb{R}^n)$ , i.e., its integral over  $\mathbb{R}^n$  is infinity, there is no guarantee that  $f$  will be finite a.e. in  $\mathbb{R}^n$ . This means that the bounded convergence theorem will fail to ensure convergence in integral for any measurable subset  $E$  of  $\mathbb{R}^n$ . Let us demonstrate this with an example. Consider the sequence of functions ■

**Problem 3.3.** Assume that  $E$  is a measurable set of  $\mathbb{R}^n$ , with  $|E| < \infty$ . Prove that a nonnegative function  $f$  defined on  $E$  is integrable if and only if

$$\sum_{k=0}^{\infty} |\{\mathbf{x} \in E : f(\mathbf{x}) \geq k\}| < \infty.$$

*Proof.* If  $f$  is integrable over a measurable subset  $E$  of  $\mathbb{R}^n$ , then

$$\int_E f(\mathbf{x}) d\mathbf{x} < \infty. \quad (24)$$

Set  $E_k = \{\mathbf{x} \in E : k+1 > f(\mathbf{x}) \geq k\}$  and  $F_k = \{\mathbf{x} \in E : f(\mathbf{x}) \geq k\}$ . Note the following properties about the sets we have just defined: first, the  $E_k$ 's are pairwise disjoint and the  $F_k$ 's are nested in the following way  $F_{k+1} \subset F_k$ ; second,  $E = \bigcup_{k=1}^{\infty} E_k$  and  $E_k = F_k \setminus F_{k+1}$ . By Theorem 3.23, since the  $E_k$ 's are disjoint, we have

$$|E| = \sum_{k=1}^{\infty} |E_k| < \infty. \quad (25)$$

Now, since  $k\chi_{E_k}(\mathbf{x}) \leq f(\mathbf{x}) \leq (k+1)\chi_{E_k}(\mathbf{x})$  on  $E_k$ , we have

$$k|E_k| \leq \int_{E_k} f(\mathbf{x}) d\mathbf{x} \leq (k+1)|E_k|. \quad (26)$$

Then we have the following upper and lower estimates on the integral of  $f$  over  $E$

$$\sum_{k=0}^{\infty} k|E_k| \leq \int_E f(\mathbf{x}) d\mathbf{x} \leq \sum_{k=0}^{\infty} (k+1)|E_k|. \quad (27)$$

But note that  $|E_k| = |F_k \setminus F_{k+1}| = |F_k| - |F_{k+1}|$  by Corollary 3.25 since the measures of  $E_k$ ,  $F_k$ , and  $F_{k+1}$  are all finite. Hence, (27) becomes

$$\sum_{k=0}^{\infty} k(|F_k| - |F_{k+1}|) \leq \int_E f(\mathbf{x}) d\mathbf{x} \leq \sum_{k=0}^{\infty} (k+1)(|F_k| - |F_{k+1}|). \quad (28)$$

A little manipulation of the series in the leftmost estimate gives us

$$\begin{aligned}
\sum_{k=0}^{\infty} k(|F_k| - |F_{k+1}|) &= \sum_{k=1}^{\infty} k|F_k| - \sum_{k=1}^{\infty} k|F_{k+1}| \\
&= |F_1| + \sum_{k=2}^{\infty} k|F_k| - \sum_{k=1}^{\infty} k|F_{k+1}| \\
&= |F_1| + \sum_{k=1}^{\infty} (k+1)|F_{k+1}| - \sum_{k=1}^{\infty} k|F_{k+1}| \\
&= |F_1| + \sum_{k=1}^{\infty} |F_{k+1}| \\
&= \sum_{k=1}^{\infty} |F_{k+1}|
\end{aligned} \tag{29}$$

and

$$\begin{aligned}
\sum_{k=0}^{\infty} (k+1)(|F_k| - |F_{k+1}|) &= \sum_{k=0}^{\infty} (k+1)|F_k| - \sum_{k=0}^{\infty} (k+1)|F_{k+1}| \\
&= |F_0| + \sum_{k=1}^{\infty} (k+1)|F_k| - \sum_{k=0}^{\infty} (k+1)|F_{k+1}| \\
&= |F_0| + \sum_{k=0}^{\infty} (k+2)|F_{k+1}| - \sum_{k=0}^{\infty} (k+1)|F_{k+1}| \\
&= |F_0| + \sum_{k=0}^{\infty} |F_{k+1}| \\
&= \sum_{k=0}^{\infty} |F_k|.
\end{aligned} \tag{30}$$

Thus, from (29) and (30)

$$\sum_{k=1}^{\infty} |F_k| \leq \int_E f(\mathbf{x}) d\mathbf{x} \leq \sum_{k=0}^{\infty} |F_k| \tag{31}$$

so the integral  $\int_E f$  converges if and only if the sum  $\sum_{k=0}^{\infty} |F_k|$  converges. ■

**Problem 3.4.** Suppose that  $E$  is a measurable subset of  $\mathbb{R}^n$ , with  $|E| < \infty$ . If  $f$  and  $g$  are measurable functions on  $E$ , define

$$\rho(f, g) = \int_E \frac{|f - g|}{1 + |f - g|}.$$

Prove that  $\rho(f_k, f) \rightarrow 0$  as  $k \rightarrow \infty$  if and only if  $f_k$  converges to  $f$  as  $k \rightarrow \infty$ .

*Proof.*  $\implies$  : First note that  $\rho$  is strictly greater than or equal to zero since it is the integral of a nonnegative function. Suppose that  $\rho(f_k, f) \rightarrow 0$  as  $k \rightarrow \infty$ . Then, given  $\varepsilon > 0$  there exist an

sufficiently large index  $N$  such that for every  $k \geq N$  we have

$$\rho(f_k, g) = \int_E \frac{|f_k - f|}{1 + |f_k - f|} < \varepsilon. \quad (32)$$

By Theorem 5.11, this means that the map

$$\frac{|f_k - f|}{1 + |f_k - f|}$$

is zero a.e. in  $E$  which happens if  $|f_k - f| = 0$  a.e. in  $E$ .

$\Leftarrow$  : Suppose that  $f_k \rightarrow f$  as  $k \rightarrow \infty$ .

I don't know how to solve this. This is the intended solution:

$\Rightarrow$  : Given  $\varepsilon > 0$ ,  $\rho(f_k, f) \rightarrow 0$  implies that

$$\int_{\{x \in E : |f_k(x) - f(x)| > \varepsilon\}} \frac{|f_k - f|}{1 + |f_k - f|} dx \rightarrow 0.$$

Observe that the function  $\Phi : \mathbb{R}^+ \rightarrow \mathbb{R}$  given by  $\Phi(x) = x/(1+x)$  is increasing on  $\mathbb{R}^+$  and  $0 < \Phi(x) < 1$ , hence

$$\begin{aligned} \int_{\{x \in E : |f_k(x) - f(x)| > \varepsilon\}} \frac{|f_k - f|}{1 + |f_k - f|} dx &\geq \int_{\{x \in E : |f_k(x) - f(x)| > \varepsilon\}} \frac{\varepsilon}{1 + \varepsilon} dx \\ &= \frac{\varepsilon}{1 + \varepsilon} |\{x \in E : |f_k(x) - f(x)| > \varepsilon\}|. \end{aligned}$$

Therefore,

$$|\{x \in E : |f_k(x) - f(x)| > \varepsilon\}| \leq \frac{1 + \varepsilon}{\varepsilon} \int_{\{x \in E : |f_k(x) - f(x)| > \varepsilon\}} \frac{|f_k - f|}{1 + |f_k - f|} dx \rightarrow 0$$

as  $k \rightarrow \infty$ .

$\Leftarrow$  : Conversely, given  $\delta > 0$ , we have

$$\begin{aligned} \rho(f_k, f) &= \int_{\{x \in E : |f_k(x) - f(x)| > \delta\}} \frac{|f_k - f|}{1 + |f_k - f|} dx \\ &\quad + \int_{\{x \in E : |f_k(x) - f(x)| \leq \delta\}} \frac{|f_k - f|}{1 + |f_k - f|} dx \\ &\leq |\{x \in E : |f_k(x) - f(x)| > \delta\}| + \frac{\delta}{1 + \delta} |E|. \end{aligned}$$

Since  $|E| < \infty$  and  $\delta/(1+\delta) \searrow 0$ , then for any  $\varepsilon > 0$ , there exists  $\delta' > 0$  such that

$$\frac{\delta'}{1 + \delta'} |E| < \frac{\varepsilon}{2}.$$

If  $f_k \rightarrow f$  as  $k \rightarrow \infty$  in measure, then for the above  $\delta'$  there is an index  $N > 0$  such that  $k \geq N$  implies

$$|\{x \in E : |f_k(x) - f(x)| > \delta'\}| < \frac{\varepsilon}{2}.$$

Therefore,  $f_k \rightarrow f$  in measure implies  $\rho(f_k, f) \rightarrow 0$  as  $k \rightarrow \infty$ . ■

**Problem 3.5.** Define the *gamma function*  $\Gamma: \mathbb{R}^+ \rightarrow \mathbb{R}$  by

$$\Gamma(y) = \int_0^\infty e^{-u} u^{y-1} du,$$

and the *beta function*  $\beta: \mathbb{R}^+ \times \mathbb{R}^+ \rightarrow \mathbb{R}$  by

$$\beta(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt.$$

(a) Prove that the definition of the gamma function is well-posed, i.e., the function  $u \mapsto e^{-u} u^{y-1}$  is in  $L(\mathbb{R}^+)$  for all  $y \in \mathbb{R}^+$ .

(b) Show that

$$\beta(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}.$$

*Proof.* (a) Fix  $y \in \mathbb{R}^+$ . Then we must show that  $\Gamma(y) < \infty$ . First, since  $(0, 1)$  and  $[1, \infty)$  are disjoint measurable subsets of  $\mathbb{R}$ , by Theorem 5.7 we can split the integral  $\Gamma(y)$  into

$$\Gamma(y) = \underbrace{\int_0^1 e^{-u} u^{y-1} du}_{I_1} + \underbrace{\int_1^\infty e^{-u} u^{y-1} du}_{I_2}. \quad (33)$$

We will show, separately, that  $I_1$  and  $I_2$  are finite.

To see that  $I_1$  is finite, note that

$$\begin{aligned} e^{-u} u^{y-1} &= e^{-u} e^{(y-1) \log u} \\ &= e^{-u+(y-1) \log u} \\ &\leq e^{(y-1) \log u} \\ &= u^{y-1} \end{aligned} \quad (34)$$

since  $0 < u < 1$

$$\begin{aligned} I_1 &= \int_0^1 e^{-u} u^{y-1} du \\ &\leq \int_0^1 u^{y-1} du \\ &= \left[ \frac{u^y}{y} \right]_0^1 \\ &= \frac{1}{y} \\ &< \infty. \end{aligned} \quad (35)$$

To see that  $I_2$  is finite, note that

$$e \quad (36)$$

**Intended solution:**

(b)

■

**Problem 3.6.** Let  $f \in L(\mathbb{R}^n)$  and for  $\mathbf{h} \in \mathbb{R}^n$  define  $f_{\mathbf{h}}: \mathbb{R}^n \rightarrow \mathbb{R}$  be  $f_{\mathbf{h}}(\mathbf{x}) = f(\mathbf{x} - \mathbf{h})$ . Prove that

$$\lim_{\mathbf{h} \rightarrow \mathbf{0}} \int_{\mathbb{R}^n} |f_{\mathbf{h}} - f| = 0.$$

*Proof.* Note that by the triangle inequality, we have the following estimate on the integral

$$\int_{\mathbb{R}^n} |f_{\mathbf{h}}(\mathbf{x}) - f(\mathbf{x})| d\mathbf{x} \leq \tag{37}$$

■

**Problem 3.7.** (a) If  $f_k, g_k, f, g \in L(\mathbb{R}^n)$ ,  $f_k \rightarrow f$  and  $g_k \rightarrow g$  a.e. in  $\mathbb{R}^n$ ,  $|f_k| \leq g_k$  and

$$\int_{\mathbb{R}^n} g_k \rightarrow \int_{\mathbb{R}^n} g,$$

prove that

$$\int_{\mathbb{R}^n} f_k \rightarrow \int_{\mathbb{R}^n} f.$$

(b) Using part (a) show that if  $f_k, f \in L(\mathbb{R}^n)$  and  $f_k \rightarrow f$  a.e. in  $\mathbb{R}^n$ , then

$$\int_{\mathbb{R}^n} |f_k - f| \rightarrow 0 \quad \text{as} \quad k \rightarrow \infty$$

if and only if

$$\int_{\mathbb{R}^n} |f_k| \rightarrow \int_{\mathbb{R}^n} |f| \quad \text{as} \quad k \rightarrow \infty.$$

*Proof.* (a) Since  $f_k \rightarrow f$  and  $g_k \rightarrow g$  a.e. and  $|f_k| \leq g_k$ , then by Fatou's theorem,

$$\begin{aligned} \int_{\mathbb{R}^n} (g - f) &= \int_{\mathbb{R}^n} \liminf_{k \rightarrow \infty} g_k - f_k \leq \liminf_{k \rightarrow \infty} \int_{\mathbb{R}^n} g_k - f_k, \\ \int_{\mathbb{R}^n} g + f &= \int_{\mathbb{R}^n} \liminf_{k \rightarrow \infty} g_k + f_k \leq \liminf_{k \rightarrow \infty} \int_{\mathbb{R}^n} g_k + f_k. \end{aligned}$$

Since  $f_k, g_k, f, g \in L(\mathbb{R}^n)$  and  $\int_{\mathbb{R}^n} g_k \rightarrow \int_{\mathbb{R}^n} g$ , then using the similar argument as problem 2, we have

$$\begin{aligned} \int_{\mathbb{R}^n} f &\geq \limsup_{k \rightarrow \infty} \int_{\mathbb{R}^n} f_k, \\ \int_{\mathbb{R}^n} f &\leq \liminf_{k \rightarrow \infty} \int_{\mathbb{R}^n} f_k. \end{aligned}$$

Therefore,  $\int_{\mathbb{R}^n} f_k \rightarrow \int_{\mathbb{R}^n} f$ .

(b)  $\Rightarrow$  : This direction is obvious by the inequality

$$\left| \int_{\mathbb{R}^n} |f_k| - \int_{\mathbb{R}^n} |f| \right| \leq \int_{\mathbb{R}^n} ||f_k| - |f|| \leq \int_{\mathbb{R}^n} |f_k - f|.$$

$\Leftarrow$  : Let  $g_k = |f_k| + |f|$  and  $g = 2|f|$ . Since  $f_k, f \in L(\mathbb{R}^n)$  and  $f_k \rightarrow f$  a.e., then  $g_k, g \in L(\mathbb{R}^n)$  and  $g_k \rightarrow g$  a.e. in  $\mathbb{R}^n$ . By the assumption,  $\int_{\mathbb{R}^n} g_k \rightarrow \int_{\mathbb{R}^n} g$ .

Let  $\tilde{f}_k = |f_k - f|$ . Then  $\tilde{f}_k \rightarrow 0$  a.e. in  $\mathbb{R}^n$  and  $\tilde{f}_k \leq g_k$ . Applying part (a) to  $\tilde{f}_k$  we have

$$\lim_{k \rightarrow \infty} \int_{\mathbb{R}^n} \tilde{f}_k = \lim_{k \rightarrow \infty} \int_{\mathbb{R}^n} |f_k - f| = 0.$$

■



### 3.2 MA 544 - Midterm 2

**Problem 3.8.** Assume that  $f \in L(\mathbb{R}^n)$ . Show that for every  $\varepsilon > 0$  there exists a ball  $B$ , centered at the origin, such that

$$\int_{\mathbb{R}^n \setminus B} |f| < \varepsilon.$$

*Proof.* Recall that  $f \in L(\mathbb{R}^n)$  if and only if  $|f| \in L(\mathbb{R}^n)$ . Let  $B_k = B(\mathbf{0}, k)$  for  $k \in \mathbb{N}$  and  $\chi_{B_k}$  be the indicator function associated with  $B_k$ . Then, the sequence of maps  $\{|f_k|\}$  defined  $f_k = f\chi_{B_k}$  converge pointwise to  $|f|$ . Since  $|f| \in L(\mathbb{R}^n)$ , by the monotone convergence theorem, we have

$$\int_{\mathbb{R}^n} |f_k| = \int_{B_k} |f| \longrightarrow \int_{\mathbb{R}^n} |f|. \quad (38)$$

But this means, exactly, that for every  $\varepsilon > 0$  there exists sufficiently large  $N \in \mathbb{N}$  such that

$$\begin{aligned} \varepsilon &> \left| \int_{\mathbb{R}^n} |f_k| - \int_{\mathbb{R}^n} |f| \right| \\ &= - \int_{\mathbb{R}^n} |f_k| + \int_{\mathbb{R}^n} |f| \\ &= - \int_{\mathbb{R}^n} |f| + \int_{\mathbb{R}^n} |f| \\ &= - \int_{B_k} |f| + \int_{\mathbb{R}^n} |f| \\ &= \int_{\mathbb{R}^n \setminus B_k} |f| \end{aligned} \quad (39)$$

as desired. ■

**Problem 3.9.** Let  $f \in L(E)$ , and let  $\{E_j\}$  be a countable collection of pairwise disjoint measurable subsets of  $E$ , such that  $E = \bigcup_{j=1}^{\infty} E_j$ . Prove that

$$\int_E f = \sum_{j=1}^{\infty} \int_{E_j} f.$$

*Proof.* First, since the  $E_j$ 's are pairwise disjoint, by Theorem 3.23, we have

$$|E| = \sum_{j=1}^{\infty} |E_j|. \quad (40)$$

Let  $\chi_{E_j}$  be the characteristic function of the subset  $E_j$  of  $E$  and define  $f_j = f\chi_{E_j}$  for  $j \in \mathbb{N}$ . Note that, since both  $f$  and  $\chi_{E_j}$  are measurable on  $E$ ,  $f_j$  is measurable on  $E$  and  $\sum_{j=1}^{\infty} f_j = f$ . Moreover, since  $E_j \subset E$ , by monotonicity of the integral we have

$$\int_E f = \int_{E_j} f + \int_{E \setminus E_j} f = \int_E f_j + \int_{E \setminus E_j} f. \quad (41)$$

Hence, because the  $E_j$ 's are disjoint  $(E \setminus E_k) \setminus E_\ell = (E \setminus E_\ell) \setminus E_k$  so

$$\int_E f = \sum_{j=1}^{\infty} \int_E f_j = \sum_{j=1}^{\infty} \int_{E_j} f \quad (42)$$

as desired. ■

**Problem 3.10.** Let  $\{f_k\}$  be a family in  $L(E)$  satisfying the following property: For any  $\varepsilon > 0$  there exists  $\delta > 0$  such that  $|A| < \delta$  implies

$$\int_A |f_k| < \varepsilon$$

for all  $k \in \mathbb{N}$ . Assume  $|E| < \infty$ , and  $f_k(x) \rightarrow f(x)$  as  $k \rightarrow \infty$  for a.e.  $x \in E$ . Show that

$$\lim_{k \rightarrow \infty} \int_E f_k = \int_E f.$$

(Hint: Use Egorov's theorem.)

*Proof.* Let  $\varepsilon > 0$  be given. Then, by the hypothesis, there exists  $\delta > 0$  such that  $|A| < \delta$  implies

$$\int_A |f_k| < \varepsilon \quad (43)$$

for all  $k \in \mathbb{N}$ . By Egorov's theorem, there exists a closed subset  $F$  of  $E$  such that  $|E \setminus F| < \delta$  and  $f_k \rightarrow f$  uniformly on  $F$ . Then, by the uniform convergence theorem,

$$\int_F f_k \rightarrow \int_F f \quad (44)$$

as  $k \rightarrow \infty$ . But by hypothesis, we have

$$\int_{E \setminus F} |f_k| < \varepsilon. \quad (45)$$

Letting  $\varepsilon \rightarrow 0$ , we achieved the desired convergence. ■

**Problem 3.11.** Let  $I = [0, 1]$ ,  $f \in L(I)$ , and define  $g(x) = \int_x^1 t^{-1} f(t) dt$  for  $x \in I$ . Prove that  $g \in L(I)$  and

$$\int_I g = \int_I f.$$

*Proof.* By Lusin's theorem, there exists a closed subset  $F$  of  $I$  with  $|I \setminus F| < \varepsilon$  such that the restriction of  $f$  to  $F = I \setminus E$  is continuous. Now, since  $F$  is closed in  $I$  and  $I$  is compact, it follows that  $I$  is compact. Hence, by the Stone–Weierstraß approximation theorem, there exist a sequence of polynomials  $\{p_k\}$  such that  $p_k \rightarrow f$  uniformly on  $F$ . Then, by the uniform convergence theorem, we have

$$\int_F p_k \rightarrow \int_F f \quad (46)$$

so

$$\begin{aligned}
\int_F \left[ \int_x^1 t^{-1} p_k(t) dt \right] dx &= \int_F \left[ \int_x^1 a t^{-1} + q_k(t) dt \right] dx \\
&= \int_F q'_k(x) - a \log(x) dx \\
&< \infty
\end{aligned} \tag{47}$$

for all  $k$  and converges uniformly to  $g$  so  $g \in L(I)$ . I don't know how to show that in fact  $\int_I g = \int_I f$ . Perhaps you show that the places where they differ is a set of measure zero. ■

## 4 544 Final Practice

## Bibliography

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