Mathematics Courses
Tasks Answers Series

Real Analysis: Tasks Answers

Fourth Edition,

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Contents

Preliminaries on Sets, Mappings, and Relations

1 The Real Numbers: Sets, Sequences, and Functions

1.1 The Field, Positivity, and Completeness Axioms

1.2 The Natural and Rational Numbers

1.3 Countable and Uncountable Sets

1.4 Open Sets, Closed Sets, and Borel Sets of Real Numbers

1.5 Sequences of Real Numbers

1.6 Continuous Real-valued Functions of a Real Variable

2 | Lebesgue Measure

2.1 | Intruduction

2.2 | Lebesgue Outer Measure

2.3 | The σ-Algebra of Lebesgue Measurable Sets

2.4 | Outer and Inner Approximation of Lebesgue Measurable Sets

2.5 | Countable Additivity, Continuity, and the Borel-Cantelli Lemma

2.6 | Nonmeasurable Sets

2.7 | The Cantor Set and the Cantor-Lebesgue Function

3 | Lebesgue Measurable Functions

3.1 | Sums, Products, and Compositions

3.2 | Sequential Pointwise Limits and Simple Approximation

3.3 | Littlewood’s Three Principles, Egoroffs’s Theorem, and Lusin’s Theorem

4 | Lebesgue Integration

4.1 | The Rimemann Integral

Task 4.1:

Task 4.2:

Task 4.3:

Task 4.4:

Task 4.5:

Task 4.6:

Task 4.7:

Task 4.8:

Task 4.9:

Task 4.10:

Task 4.11:

Task 4.12:

Task 4.13:

Task 4.14:

Task 4.15:

Task 4.16:

Task 4.17:

Task 4.18:

Task 4.19:

Task 4.20:

Task 4.21:

Task 4.22:

Task 4.23:

Task 4.24:

Task 4.25:

Task 4.26:

Task 4.27:

Task 4.28:

Task 4.29:

Task 4.30:

Task 4.31:

Task 4.32:

Task 4.33:

Task 4.34:

Task 4.35:

Task 4.36:

Task 4.37:

Task 4.38:

Task 4.39:

4.2 | The Lebesgue Integral of a Bounded Measurable Function over a Set of Finite Measure

4.3 | The Lebesgue Integral of a Measurable Nonnegatice Function

4.4 | The General Lebesgue Integral

4.5 | Contable Addativity and Continuity of Integration

4.6 | Uniform Integrability: The Vitali Convergence Theorem

Task 4.40: Let f be integrable over $\mathbb{R}$. Show that the function F defined by

$$F(x) = \int_{-\infty}^{x} f \text{ for all } x \in \mathbb{R}$$

is properly defined and continuous. Is it necessarily Lipschitz?

Task 4.41: Show that Proposition 25 is false if $E = \mathbb{R}$.

Task 4.42: Show that Theorem 26 is false without the assumption that the h_n's are nonnegative.

Proof: 考虑函数列

$$h_{n(x)} = \begin{cases} n, 0 \leq x \leq \frac{1}{2^n} \\ -n, \frac{1}{2^n} < x \leq \frac{1}{2^{n-1}} \\ 0, \text{其他情况} \end{cases}$$

此时 $\lim \int_{[0,1]} h_n = 0$，但是在 $[0, 1]$ 上不一致可积.

考虑函数列

Task 4.43: Let the sequences of functions $\{h_n\}$ and $\{g_n\}$ be uniformly integrable over E. Show that for any α and β, the sequence of linear combinations $\alpha f_n + \beta g_n$ also is uniformly integrable over E.

Proof: 任取 $\varepsilon > 0$. 设 $\delta_1, \delta_2 > 0$ 满足 $\{h_n\}, \{g_n\}$ 在 $\frac{\varepsilon}{2\,|\alpha|}, \frac{\varepsilon}{2\,|\beta|}$ 下对应的一致可积条件. 那么令 $\delta = \min\{\delta_1, \delta_2\}$. 对任意 E 的可测子集 A，且 $m(A) < \delta$，则有

$$\begin{aligned}\int_A |\alpha f_n + \beta g_n| &\leq |\alpha| \int_A |f_n| + |\beta| \int_A |g_n| \\ &= |\alpha| \cdot \frac{\varepsilon}{2\ |\alpha|} + |\beta| \cdot \frac{\varepsilon}{2\ |\beta|} \\ &< \varepsilon.\end{aligned}$$

Task 4.44: Let f be integrable over $\mathbb{R}$ and $\varepsilon > 0$. Establish the following three approximation properties.

1. There is a simple function η on $\mathbb{R}$ which has finite support and $\int_{\mathbb{R}} |f - \eta| < \varepsilon$.
2. There is a step function s on $\mathbb{R}$ which vanished outside a closed, bounded interval and $\int_{\mathbb{R}} |f - s| < \varepsilon$.
3. There is a continuous function g on $\mathbb{R}$ which vanished outside a bounded set and $\int_{\mathbb{R}} |f - g| < \varepsilon$.

Proof: 不妨假设 f 在 $\mathbb{R}$ 上非负，否则只要对 f 非负和 f 为负的部分分别应用结论即可.

对于第一问，由定义知道

$$\int_{\mathbb{R}} f = \sup\left\{ \int_{\mathbb{R}} h \mid h \text{ 是有界、可测、支集测度有限的函数，且 } 0 \leq h \leq f \right\}.$$

那么存在 h_0 满足以上条件且

$$\int_{\mathbb{R}} f - \int_{\mathbb{R}} h_0 < \frac{\varepsilon}{2}.$$

又由 $\int_{\mathbb{R}} h_0$ 定义知道存在简单函数 η 满足

$$\int_{\mathbb{R}} h_0 - \int_{\mathbb{R}} \eta < \frac{\varepsilon}{2}.$$

那么就有

$$\int_{\mathbb{R}} |f - \eta| = \int_{\mathbb{R}} f - \int_{\mathbb{R}} \eta < \varepsilon,$$

其中 η 是简单函数且支集测度有限.

对于第二问，对于上述 h_0，首先由积分的连续性得到

$$\lim_{n\to\infty} \int_{[-n,n]} h_0 = \int_{\mathbb{R}} h_0.$$

那么存在一个足够大的 n_0，使得

$$\int_{(-\infty,-n_0)\cup(n_0,+\infty)} h_0 = \int_{\mathbb{R}} h_0 - \int_{[-n_0,n_0]} h_0 < \frac{\varepsilon}{4}.$$

考虑 $\int_{[-n_0,n_0]} h_0$. 由 Lusin 定理，存在 $[-n_0, n_0]$ 的子集 F 使得 h_0 在 F 上连续，那么由 Riemann 可积性知道存在 F 上的 step function s 使得 $s \leq h_0$ 且

$$\int_F h_0 - \int_F s < \frac{\varepsilon}{8}.$$

又注意到 h_0 在 $[-n_0, n_0]$ 上有界，设 $|h_0| < M$. 那么可以选取上述集合 F 使得 $m([-n_0, n_0] \sim F) < \frac{\varepsilon}{8M}$ 即可，在 $\mathbb{R} \sim F$ 上令 $s = 0$，此时有

$$\begin{aligned}
\int_{\mathbb{R}} |f - s| &= \int_{\mathbb{R}} f - \int_{\mathbb{R}} s \\
&= \int_{\mathbb{R}} f - \int_{\mathbb{R}} h_0 + \int_{\mathbb{R}} h_0 - \int_{[-n_0, n_0]} h_0 + \int_{[-n_0, n_0]} h_0 - \int_F s \\
&< \frac{\varepsilon}{2} + \frac{\varepsilon}{4} + \int_{[-n_0, n_0] \sim F} h_0 + \int_F h_0 - \int_F s \\
&< \frac{\varepsilon}{2} + \frac{\varepsilon}{4} + M \cdot \frac{\varepsilon}{8M} + \frac{\varepsilon}{8} \\
&< \varepsilon.
\end{aligned}$$

对于第三问，考虑上述 h_0, n_0 和 F. 考虑构造连续函数 g，使得在 F 上 $g = h_0$，并将 g 延拓到 $[-n_0, n_0]$，进一步延拓到 $\mathbb{R}$，且有 $g\big([n_0 + \frac{\varepsilon}{8M}, +\infty)\big) = g\big((-\infty, -n_0 - \frac{\varepsilon}{8M}]\big) = \{0\}$. 这时有

$$\int_{\mathbb{R}} |f - g| < \frac{\varepsilon}{2} + \frac{\varepsilon}{4} + \int_{[-n_0, n_0] \sim F} (h_0 - g) < \varepsilon.$$

Task 4.45: Let f be integrable over E. Define $\hat{f}$ to be the extension of f to all of $\mathbb{R}$ obtained by setting $\hat{f} \equiv 0$ outside of E. Show that $\hat{f}$ is integrable over $\mathbb{R}$ and $\int_E f = \int_{\mathbb{R}} \hat{f}$. Use this and part (1) and (3) of preceding problem to show that for $\varepsilon > 0$, there is a simple function η on E and a continuous function g on E for which $\int_E |f - \eta| < \varepsilon$ and $\int_E |f - g| < \varepsilon$.

Proof: 显然有

$$\begin{aligned}
\int_{\mathbb{R}} \hat{f} &= \int_E \hat{f} + \int_{\mathbb{R} \sim E} \hat{f} \\
&= \int_E f + \int_{\mathbb{R} \sim E} 0 \\
&= \int_E f.
\end{aligned}$$

然后直接应用上题的结论即可.

Task 4.46 (Riemann-Lebesgue): Let f be integrable over $\mathbb{R}$. Show that

$$\lim_{n \to \infty} \int_{\mathbb{R}} f(x) \cos nx \, \mathrm{d}x = 0.$$

Proof: $\forall \varepsilon > 0$. 由 44 题的结论知道存在 step function g 仅在有穷闭区间 F 上非 0 且 $\int_{\mathbb{R}} |f - g| < \frac{\varepsilon}{2m(F)}$. 又知道

$$
\begin{aligned}
\left|\int_{\mathbb{R}} f(x)\cos nx\,\mathrm{d}x\right| &\le \int_{\mathbb{R}} |(f(x)-g(x))\cos nx\,\mathrm{d}x| + \left|\int_{\mathbb{R}} g(x)\cos nx\,\mathrm{d}x\right| \\
&\le \int_{\mathbb{R}} |f(x)-g(x)|\ |\cos nx\,\mathrm{d}x| + \left|\int_{\mathbb{R}} g(x)\cos nx\,\mathrm{d}x\right| \\
&\le \int_{\mathbb{R}} |f(x)-g(x)|\,\mathrm{d}x + \left|\int_{\mathbb{R}} g(x)\cos nx\,\mathrm{d}x\right| \\
&\le \frac{\varepsilon}{2} + \left|\int_{\mathbb{R}} g(x)\cos nx\,\mathrm{d}x\right|.
\end{aligned}
$$

故只要证明 g 是 step function 的情况即可，且 g 仅在有穷闭区间 F 上非 0. 考虑到 g 在每一段上的取值为常数，不妨设 $g(x)$ 是常数. 那么此时只要证明

$$
\lim_{n\to\infty}\left|\int_F \cos nx\,\mathrm{d}x\right| = 0.
$$

而注意到它是 Riemann 可积的，直接换元积分得到原函数 $\frac{1}{n}\sin nx$，令 $n\to\infty$ 得到结果.

Task 4.47: Let f be integrable over $\mathbb{R}$.

1. Show that for each t,

$$
\int_{\mathbb{R}} f(x)\,\mathrm{d}x = \int_{\mathbb{R}} f(x+t)\,\mathrm{d}x\,.
$$

2. Let g be a bounded measurable function on $\mathbb{R}$. Show that

$$
\lim_{t\to 0}\int_{\mathbb{R}} g(x)\cdot[f(x)-f(x+t)] = 0.
$$

Proof: 对于第一问，容易看出

$$
\begin{aligned}
\int_{\mathbb{R}} f(x)\,\mathrm{d}x &= \sup\left\{\int_{\mathbb{R}} h(x)\,\mathrm{d}x \,\middle|\, h \text{ 是有界、可测、支集测度有限的函数，且 } 0\le h\le f\right\} \\
&= \sup\left\{\int_{\mathbb{R}} h(x+t)\,\mathrm{d}x \,\middle|\, h \text{ 是有界、可测、支集测度有限的函数，且 } 0\le h\le f\right\} \\
&= \int_{\mathbb{R}} f(x+t)\,\mathrm{d}x\,.
\end{aligned}
$$

对于第二问，考虑用第 44 题的结论，用仅在有界闭集合 F 上非零的连续函数 f_1 来近似函数 f，满足 $\int_{\mathbb{R}}|f-f_1|<\varepsilon$ 对 $\forall\varepsilon>0$ 成立. 由于 f_1 在闭集 F 上连续，进而一致连续. 那么对 $\forall\varepsilon>0$，记 $\int_{\mathbb{R}}|g| = G < +\infty$，当 $|t| < \frac{\varepsilon}{2Mm(F)}$ 时有

$$
\begin{aligned}
\left|\int_F g(x)\cdot[f_1(x)-f_1(x+t)]\right| &\le \int_F M\cdot|f_1(x)-f_1(x+t)| \\
&\le \int_F M\cdot\frac{\varepsilon}{2Mm(F)} \\
&= \varepsilon.
\end{aligned}
$$

于是在 f_1 下的命题得证. 对于 f 下的命题，有

$$\begin{aligned}
\left|\int_{\mathbb{R}} g(x)\cdot[f(x)-f(x+t)]\right| &\le \int_{\mathbb{R}} M\cdot|f(x)-f(x+t)| \\
&\le \int_{\mathbb{R}} M\cdot|f(x)-f_1(x)| + \int_{\mathbb{R}} M\cdot|f_1(x)-f_1(x+t)| \\
&\quad + \int_{\mathbb{R}} M\cdot|f(x+t)-f_1(x+t)| \\
&\le M\cdot\frac{\varepsilon}{3M}+\frac{\varepsilon}{3}+M\cdot\frac{\varepsilon}{3M} \\
&= \varepsilon.
\end{aligned}$$

其中倒数第二行由 f_1 下的命题和用 f_1 近似 f 的结论可以得出. 命题得证.

Task 4.48: Let f be integrable over E and g be a bounded measurable function on E. Show that $f\cdot g$ is integrable over E.

Proof: 设 $|g|<M$. 则有

$$\left|\int_E f\cdot g\right| \le \int_E |f|\cdot|g| \le M\int_E |f| < +\infty.$$

Task 4.49: Let f be integrable over $\mathbb{R}$. Show that the following four assertions are equivalent:
1. $f=0$ a.e. on $\mathbb{R}$.
2. $\int_{\mathbb{R}} fg=0$ for every bounded measurable function g on $\mathbb{R}$.
3. $\int_A f=0$ for every measurable set A.
4. $\int_{\mathcal{O}} f=0$ for every open set $\mathcal{O}$.

Proof: $1\Longrightarrow 2$：类似第 48 题可以直接证明.

$2\Longrightarrow 3$：对任意的可测集 A，令可测函数 $g=\chi_A$ 即可.

$3\Longrightarrow 4$：显然.

$4\Longrightarrow 1$：反证法. 设存在正测度集合 A 使得 $\int_A f\neq 0$，不妨设 $\int_A f=k>0$. 构造开集合列 $\{O_n\}$ 使得 $A\subseteq O_n$ 且 $m(O_n\sim A)<\frac{1}{n}$. 那么令 $O=\cap_{n=1}^{\infty} O_n$ 则有 $A\subseteq O$ 且 $m(O)=m(A)$. 此时有

$$\int_O f=\int_A f+\int_{O\sim A} f=k>0,$$

矛盾.

Task 4.50: Let $\mathcal{F}$ be a family of functions, each of which is integrable over E. Show that $\mathcal{F}$ is uniformly integrable over E if and only if for each $\varepsilon>0$, there is a $\delta>0$ such that for each $f\in\mathcal{F}$,

$$\text{if } A\subseteq E \text{ is measurable and } m(A)<\delta, \text{then } \left|\int_A f\right|<\varepsilon.$$

Proof: $\Longrightarrow$ 由 $\left|\int_A f\right|\le\int_A|f|<\varepsilon$ 显然.

$\Longleftarrow$ 对于 $\forall f\in\mathcal{F}$，考虑 f^+ 和 f^- 在 A 上定号.对于任意的可测 $A\subseteq E$ 且 $m(A)<\delta$，有

$$\begin{aligned}\int_A |f| &= \int_{A\cap[f\geq 0]} |f| - \int_{A\cap[f\leq 0]} |f| \\ &= \left|\int_{A\cap[f\geq 0]} f\right| + \left|\int_{A\cap[f\leq 0]} f\right| \\ &< \varepsilon.\end{aligned}$$

最后一步由题目条件得到.

Task 4.51: Let $\mathcal{F}$ be a family of functions, each of which is integrable over E. Show that $\mathcal{F}$ is uniformly integrable over E if and only if for each $\varepsilon > 0$, there is a $\delta > 0$ such that for all $f \in \mathcal{F}$,

$$\text{if } \mathcal{U} \text{ is open and } m(E\cap\mathcal{U}) < \delta, \text{then} \int_{E\cap\mathcal{U}} |f| < \varepsilon.$$

Proof: $\Longrightarrow$ 显然.

$\Longleftarrow$ 对任意 E 的正测度子集 A，只要构造开集 $\mathcal{U}$ 使得 $E\cap\mathcal{U} \subseteq A$ 即可.

! TODO !

证明这里

Task 4.52:

1. Let $\mathcal{F}$ be the family of functions f on $[0,1]$, each of which is integrable over $[0,1]$ and has $\int_0^1 |f| \leq 1$. Is $\mathcal{F}$ uniformly integrable over $[0,1]$?
2. Let $\mathcal{F}$ be the family of functions f on $[0,1]$, each of which is continuous over $[0,1]$ and has $|f| \leq 1$. Is $\mathcal{F}$ uniformly integrable over $[0,1]$?
3. Let $\mathcal{F}$ be the family of functions f on $[0,1]$, each of which is integrable over $[0,1]$ and has $\int_a^b |f| \leq b-a$ for all $[a,b] \subseteq [0,1]$. Is $\mathcal{F}$ uniformly integrable over $[0,1]$?

Proof:

1. 错误. 考虑

$$f_n = \begin{cases} n, 0 \leq x \leq \frac{1}{n} \\ 0, \text{其他情况} \end{cases}$$

   不是一致可积的.

2. 正确. 令 $\delta = \varepsilon$，则对任意 $[0,1]$ 的可测子集 A，且 $m(A) < \delta$，有

$$\int_A |f| \leq \int_A 1 = m(A) < \varepsilon.$$

   是一致可积的.

3. 正确. 容易看出 $F(x) = \int_0^x f(t)\,\mathrm{d}t$ 是一致连续的.

5 | Lebesgue Integration: Further Topics

5.1 | Uniform Integrability and Tightness: A General Vitali Convergence Theorem

Task 5.1: Prove Corollary 2.

Task 5.2: Let $\{f_k\}_{k=1}^n$ be a finite family of functions, each of which is integrable over E. Show that $\{f_k\}_{k=1}^n$ is uniformly integrable and tight over E.

Task 5.3: Let the sequences of functions $\{h_n\}$ and $\{g_n\}$ be uniformly integrable and tight over E. Show that for any α and β, $\{\alpha f_n + \beta g_n\}$ also is uniformly integrable and tight over E.

Task 5.4: Let $\{f_n\}$ be a sequence of meaureable functions on E. Show that $\{f_n\}$ is uniformly integrable and tight over E if and only if for each $\varepsilon > 0$, there is a measurable subset E_0 of E that has finite measure and a $\delta > 0$ such that for each measurable subset A of E and index n,

$$\text{if } m(A \cap E_0) < \delta, \text{then } \int_A |f_n| < \varepsilon.$$

Task 5.5: Let $\{f_n\}$ be a sequence of integrable functions on $\mathbb{R}$. Show that $\{f_n\}$ is uniformly integrable and tight over $\mathbb{R}$ if and only if for each $\varepsilon > 0$, there are positive numbers r and δ such that for each open subset $\mathcal{O}$ of $\mathbb{R}$ and index n,

$$\text{if } m(\mathcal{O} \cap (-r, r)) < \delta, \text{then } \int_{\mathcal{O}} |f_n| < \varepsilon.$$

5.2 | Convergence in Measure

5.3 | Chracterizations of Riemann and Lebesgue Integrability

Task 5.6: Let f and g be bounded functions that are Riemann integrable over $[a, b]$. Show that the product fg also is Riemann integrable over $[a, b]$.

Task 5.7: Let f be a bounded function on $[a, b]$ whose set of discontinuities has measure zero. Show that f is measurable. Then show that the same holds without the assumption of boundedness.

Task 5.8: Let f be a function on $[0, 1]$ that is continuous on $(0, 1]$. Show that it is possible for the sequence $\left\{\int_{[1/n,1]} f\right\}$ to converge and yet f is not Lebesgue integrable over $[0, 1]$. Can this happen if f is nonnegative?