

REAL ANALYSIS NOTES

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1. MEASURE

1.1. Product Measures.

Definition 1.1. Let $(X, \mathcal{A}, \mu), (Y, \mathcal{B}, \nu)$ be measurable spaces. Put $\mathcal{E} = \{A \times B : A \in \mathcal{A} \text{ and } B \in \mathcal{B}\}$. Then \mathcal{E} is an elementary family and thus $\mathcal{M}_0 = \{\bigcup_{i=1}^n M_i : (M_i)_{i=1}^n \subset \mathcal{E} \text{ are disjoint}\}$ is an algebra on $X \times Y$. We define $\pi_0 : \mathcal{M}_0 \rightarrow [0, \infty]$ by

$$\pi_0\left(\bigcup_{i=1}^n A_i \times B_i\right) = \sum_{i=1}^n \mu(A_i)\nu(B_i)$$

Since $\mathcal{A} \otimes \mathcal{B} = \sigma(\mathcal{M}_0)$, we define a product measure $\mu \times \nu$ on $(X \times Y, \mathcal{A} \otimes \mathcal{B})$ to be an extension of π_0 to $\mathcal{A} \otimes \mathcal{B}$. The existence of which is guaranteed by Caratheodory's theorem and on $\mathcal{A} \otimes \mathcal{B}$,

$$\begin{aligned} \mu \times \nu(E) &= \inf\left\{\sum_{n \in \mathbb{N}} \pi_0(E_i) : (E_i)_{i \in \mathbb{N}} \subset \mathcal{M}_0 \text{ and } E \subset \bigcup_{i \in \mathbb{N}} E_i\right\} \\ &= \inf\left\{\sum_{n \in \mathbb{N}} \mu(A_i)\nu(B_i) : (A_i \times B_i)_{i \in \mathbb{N}} \subset \mathcal{E} \text{ and } E \subset \bigcup_{i \in \mathbb{N}} A_i \times B_i\right\} \end{aligned}$$

If (X, \mathcal{A}, μ) and (Y, \mathcal{B}, ν) are both sigma finite, then so is π_0 and thus $\mu \times \nu$ is unique.

2. INTEGRATION

2.1. Measurable Functions.

Definition 2.1. Let (X, \mathcal{A}) and (Y, \mathcal{B}) be measurable spaces and $f : X \rightarrow Y$. Then f is said to be **\mathcal{A} - \mathcal{B} measurable** if for each $B \in \mathcal{B}$, $f^{-1}(B) \in \mathcal{A}$. When $(Y, \mathcal{B}) = (\mathbb{R}, \mathcal{B}(\mathbb{R}))$ we say that f is **\mathcal{A} -measurable**. If $(Y, \mathcal{B}) = (\mathbb{R}, \mathcal{B}(\mathbb{R}))$ and $(X, \mathcal{A}) = (\mathbb{R}, \mathcal{B}(\mathbb{R}))$ or $(\mathbb{R}, \mathcal{L})$, then we say that f is **Borel measurable** or **Lebesgue measurable** respectively.

Lemma 2.2. Let $(X, \mathcal{A}), (Y, \mathcal{B})$ be measurable spaces and $f : X \rightarrow Y$. Then

- (1) $\{B \subset Y : f^{-1}(B) \in \mathcal{A}\}$ is a σ -algebra on Y
- (2) $\{f^{-1}(B) : B \in \mathcal{B}\}$ is a σ -algebra on X

Lemma 2.3. Let (X, \mathcal{A}) and (Y, \mathcal{B}) be measurable spaces. Suppose that there exists $\mathcal{E} \subset Y$ such that $\sigma(\mathcal{E}) = \mathcal{B}$. Let $f : X \rightarrow Y$. If for each $B \in \mathcal{E}$, $f^{-1}(B) \in \mathcal{A}$, then f is \mathcal{A} - \mathcal{B} measurable.

Proof. The previous lemma tells us that $\mathcal{L} = \{B \subset Y : f^{-1}(B) \in \mathcal{A}\}$ is a σ -algebra on Y . Since $\mathcal{E} \subset \mathcal{L}$, we have that $\mathcal{B} = \sigma(\mathcal{E}) \subset \mathcal{L}$. \square

Corollary 2.4. Let $(X_1, \mathcal{T}_1), (X_2, \mathcal{T}_2)$ be topological spaces and $f : X \rightarrow Y$. If f is continuous, then f is $\mathcal{B}(X)$ - $\mathcal{B}(Y)$ measurable.

Proof. Recall that $\mathcal{B}(Y) = \sigma(\mathcal{T}_2)$ and continuity tells us that for each $U \in \mathcal{T}_2$, $f^{-1}(U) \in \mathcal{T}_1 \subset \mathcal{B}(X)$. \square

Definition 2.5. Let X be a set and $f : X \rightarrow \mathbb{C}$. The f is said to be **simple** if $f(X)$ is finite.

Definition 2.6. Let (X, \mathcal{A}) be a measurable space. We define $S^+(X, \mathcal{A}) = \{f : X \rightarrow [0, \infty) : f \text{ is simple, measurable}\}$ and $S(X, \mathcal{A}) = \{f : X \rightarrow \mathbb{C} : f \text{ is simple, measurable}\}$

Theorem 2.7. Let (X, \mathcal{A}) be a measurable space. Then

- (1) If $f : X \rightarrow [0, \infty]$ is measurable, then there exists a sequence $(\phi_n)_{n \in \mathbb{N}} \subset S^+$ such that for each $n \in \mathbb{N}$, $\phi_n \leq \phi_{n+1} \leq f$ and $\phi_n \rightarrow f$ pointwise and $\phi_n \rightarrow f$ uniformly on any set on which f is bounded.
- (2) If $f : X \rightarrow \mathbb{C}$ is measurable, then there exists a sequence $(\phi_n)_{n \in \mathbb{N}} \subset S$ such that for each $n \in \mathbb{N}$, $|\phi_n| \leq |\phi_{n+1}| \leq |f|$ and $\phi_n \rightarrow f$ pointwise and $\phi_n \rightarrow f$ uniformly on any set on which f is bounded.

2.2. Integration of Nonnegative Functions.

Definition 2.8. Let (X, \mathcal{A}, μ) be a measure space. Define $L^+(X, \mathcal{A}, \mu) = \{f : X \rightarrow [0, \infty] : f \text{ is measurable}\}$. We will typically just write L^+ .

Theorem 2.9. Monotone Convergence Theorem Let $(f_n)_{n \in \mathbb{N}} \subset L^+$. Suppose that for each $n \in \mathbb{N}$, $f_n \leq f_{n+1}$. Then

$$\sup_{n \in \mathbb{N}} \int f_n = \int \sup_{n \in \mathbb{N}} f_n$$

.

Exercise 2.10. Let μ_1, μ_2 be measures on (X, \mathcal{A}) and $f \in L^+$. Then

$$\int f d(\mu_1 + \mu_2) = \int f d\mu_1 + \int f d\mu_2$$

.

Proof. Suppose that f is simple. Then there exist $(a_n)_{n=1}^\infty \subset [0, \infty)$ and $(E_i)_{i=1}^\infty \subset \mathcal{A}$ such that $f = \sum_{i=1}^\infty a_i \chi_{E_i}$. Then

$$\begin{aligned} \int f d(\mu_1 + \mu_2) &= \sum_{i=1}^\infty a_i (\mu_1 + \mu_2)(E_i) \\ &= \sum_{i=1}^\infty a_i (\mu_1(E_i) + \mu_2(E_i)) \\ &= \sum_{i=1}^\infty a_i \mu_1(E_i) + a_i \mu_2(E_i) \\ &= \int f d\mu_1 + \int f d\mu_2 \end{aligned}$$

Now for general f , choose $(\phi_n)_{n \in \mathbb{N}} \subset S^+$ such that $\phi_n \rightarrow f$ pointwise and for each $n \in \mathbb{N}$, $\phi_n \leq \phi_{n+1} \leq f$. Then monotone convergence tells us that

$$\begin{aligned} \int f d(\mu_1 + \mu_2) &= \lim_{n \rightarrow \infty} \int \phi_n d(\mu_1 + \mu_2) \\ &= \lim_{n \rightarrow \infty} \int \phi_n d\mu_1 + \lim_{n \rightarrow \infty} \int \phi_n d\mu_2 \\ &= \int f d\mu_1 + \int f d\mu_2 \end{aligned}$$

□

Exercise 2.11. Let μ_1, μ_2 be measures on (X, \mathcal{A}) . Suppose that $\mu_1 \leq \mu_2$. Then for each $f \in L^+$,

$$\int f d\mu_1 \leq \int f d\mu_2$$

Proof. First suppose that f is simple. Then there exist $(a_n)_{n=1}^\infty \subset [0, \infty)$ and $(E_i)_{i=1}^\infty \subset \mathcal{A}$ such that $f = \sum_{i=1}^\infty a_i \chi_{E_i}$. Then

$$\begin{aligned} \int f d\mu_1 &= \sum_{i=1}^\infty a_i \mu_1(E_i) \\ &\leq \sum_{i=1}^\infty a_i \mu_2(E_i) \\ &= \int f d\mu_2 \end{aligned}$$

for general f ,

$$\begin{aligned} \int f d\mu_1 &= \sup_{\substack{s \in S^+ \\ s \leq f}} \int s d\mu_1 \\ &\leq \sup_{\substack{s \in S^+ \\ s \leq f}} \int s d\mu_2 \\ &= \int f d\mu_2 \end{aligned}$$

□

Theorem 2.12. *Fatou's Lemma* Let $(f_n)_{n \in \mathbb{N}} \subset L^+$. Then

$$\int \liminf_{n \rightarrow \infty} f_n \leq \liminf_{n \rightarrow \infty} \int f_n.$$

Theorem 2.13. Let $(f_n)_{n \in \mathbb{N}} \subset L^+$. Then

$$\int \sum_{n \in \mathbb{N}} f_n = \sum_{n \in \mathbb{N}} \int f_n.$$

Exercise 2.14. Let $f \in L^+$ and suppose that $\int f < \infty$. Put $N = \{x \in X : f(x) = \infty\}$ and $S = \{x \in X : f(x) > 0\}$. Then $\mu(N) = 0$ and S is σ -finite.

Proof. Suppose that $\mu(N) > 0$. Define $f_n = n\chi_N \in L^+$. Then for each $n \in \mathbb{N}$, $f_n \leq f_{n+1} \leq f$ on N . So

$$\begin{aligned} \int f &\geq \int_N f \\ &= \lim_{n \rightarrow \infty} \int_N f_n \\ &= \lim_{n \rightarrow \infty} n\mu(N) \\ &= \infty, \text{ a contradiction.} \end{aligned}$$

Hence N is a null set. Now, put $S_n = \{x \in X : f(x) > 1/n\}$. Then $S = \bigcup_{n \in \mathbb{N}} S_n$. Suppose that there exists some $n \in \mathbb{N}$ such that $\mu(S_n) = \infty$. Then

$$\begin{aligned} \int f &\geq \int_{S_n} f \\ &\geq \frac{1}{n} \mu(S_n) \\ &= \infty, \text{ a contradiction.} \end{aligned}$$

So for each $n \in \mathbb{N}$, $\mu(S_n) < \infty$ and S is σ -finite.

□

Exercise 2.15. Let $f \in L^+$. Then $f = 0$ a.e. iff for each $E \in \mathcal{A}$, $\int_E f = 0$.

Proof. $f = 0$ a.e. implies that for each $E \in \mathcal{A}$, $\int_E f = 0$ is clear. Conversely, suppose that for each $E \in \mathcal{A}$, $\int_E f = 0$. For $n \in \mathbb{N}$ put $N_n = \{x \in X : f(x) > 1/n\}$ and define $N = \{x \in X : f(x) > 0\}$. So $N = \bigcup_{n \in \mathbb{N}} N_n$. Let $n \in \mathbb{N}$. Then our assumption tells us that

$$\begin{aligned} 0 &= \int_{N_n} f \\ &\geq \frac{1}{n} \mu(N_n) \\ &\geq 0. \end{aligned}$$

Hence for each $n \in \mathbb{N}$, $\mu(N_n) = 0$. Thus $\mu(N) = 0$ and $f = 0$ a.e. as required. \square

Exercise 2.16. Let $(f_n)_{n \in \mathbb{N}} \subset L^+$ and $f \in L^+$. Suppose that $f_n \xrightarrow{p.w.} f$, $\lim_{n \rightarrow \infty} \int f_n = \int f$ and $\int f < \infty$. Then for each $E \in \mathcal{A}$, $\lim_{n \rightarrow \infty} \int_E f_n = \int_E f$. This result may fail to be true if $\int f = \infty$

Proof. Let $E \in \mathcal{A}$. By Fatou's lemma, $\int_E f \leq \liminf_{n \rightarrow \infty} \int_E f_n$. Note that since $\int f < \infty$, we have that $\int_{E^c} f \leq \int f < \infty$. Thus we may write

$$\begin{aligned} \int_E f &= \int f - \int_{E^c} f \\ &\geq \int f - \liminf_{n \rightarrow \infty} \int_{E^c} f_n \\ &= \int f - \liminf_{n \rightarrow \infty} \left(\int f_n - \int_E f_n \right) \\ &= \int f - \int f + \limsup_{n \rightarrow \infty} \int_E f_n \\ &= \limsup_{n \rightarrow \infty} \int_E f_n. \end{aligned}$$

Hence

$$\limsup_{n \rightarrow \infty} \int_E f_n \leq \int_E f \leq \liminf_{n \rightarrow \infty} \int_E f_n$$

and therefore

$$\lim_{n \rightarrow \infty} \int_E f_n = \int_E f.$$

If we drop the assumption that $\int f < \infty$, then the result would fail to be true for the functions $f = \infty \chi_{(0,1)}$ and $f_n = \infty \chi_{(0,1)} + n \chi_{(1,1+1/n)}$. Here $f_n \xrightarrow{p.w.} f$, $\lim_{n \rightarrow \infty} \int f_n = \int f = \infty$ and $\lim_{n \rightarrow \infty} \int_{(1,\infty)} f_n = 1$ while $\int_{(1,\infty)} f = 0$. \square

Exercise 2.17. Let $f \in L^+$. Define $\lambda : \mathcal{A} \rightarrow [0, \infty]$ by $\lambda(E) = \int_E f d\mu$ for $E \in \mathcal{A}$. Then λ is a measure on (X, \mathcal{A}) and for each $g \in L^+$, $\int g d\lambda = \int g f d\mu$.

Proof. Clearly $\lambda(\emptyset) = 0$. Let $(A_j)_{j \in \mathbb{N}} \subset \mathcal{A}$ and suppose that for each $i, j \in \mathbb{N}$, if $i \neq j$, then $A_i \cap A_j = \emptyset$. For now, suppose that f is simple. Then there exist $E_1, E_2, \dots, E_n \in \mathcal{A}$ and $a_1, a_2, \dots, a_n \in [0, \infty)$ such that $f = \sum_{i=1}^n a_i \chi_{E_i}$. Then

$$\begin{aligned}
 \lambda\left(\bigcup_{j \in \mathbb{N}} A_j\right) &= \int_{\bigcup_{j \in \mathbb{N}} A_j} f \\
 &= \sum_{i=1}^n a_i \mu\left(E_i \cap \left(\bigcup_{j \in \mathbb{N}} A_j\right)\right) \\
 &= \sum_{i=1}^n a_i \mu\left(\bigcup_{j \in \mathbb{N}} E_i \cap A_j\right) \\
 &= \sum_{i=1}^n a_i \sum_{j \in \mathbb{N}} \mu(E_i \cap A_j) \\
 &= \sum_{j \in \mathbb{N}} \sum_{i=1}^n a_i \mu(E_i \cap A_j) \\
 &= \sum_{j \in \mathbb{N}} \int_{A_j} f \\
 &= \sum_{j \in \mathbb{N}} \lambda(A_j)
 \end{aligned}$$

Hence λ is a measure on (X, \mathcal{A}) . Now, for a general f , there exist $(\phi_n)_{n \in \mathbb{N}} \subset L^+$ such that for each $n \in \mathbb{N}$, ϕ_n is simple, $\phi_n \leq \phi_{n+1} \leq f$ and $\phi_n \xrightarrow{\text{p.w.}} f$. Put $A = \bigcup_{j \in \mathbb{N}} A_j$ and define the measures λ_n by $\lambda_n(E) = \int_E \phi_n$. Note that we may define a monotonically increasing sequence of functions $g_n : \mathbb{N} \rightarrow [0, \infty]$ by $g_n(j) = \int_{A_j} \phi_n$. Using monotone convergence three times and a nice application of the counting measure on \mathbb{N} , we may write

$$\begin{aligned}
 \lambda(A) &= \int_A f \\
 &= \lim_{n \rightarrow \infty} \int_A \phi_n \\
 &= \lim_{n \rightarrow \infty} \sum_{j \in \mathbb{N}} \int_{A_j} \phi_n \\
 &= \sum_{j \in \mathbb{N}} \lim_{n \rightarrow \infty} \int_{A_j} \phi_n \quad (\text{by the above}) \\
 &= \sum_{j \in \mathbb{N}} \int_{A_j} f \\
 &= \sum_{j \in \mathbb{N}} \lambda(A_j).
 \end{aligned}$$

Hence λ is a measure on (X, \mathcal{A}) . Let $g \in L^+$. First assume that g is simple. Then there exist $E_1, E_2, \dots, E_n \in \mathcal{A}$ and $a_1, a_2, \dots, a_n \in [0, \infty)$ such that $g = \sum_{i=1}^n a_i \chi_{E_i}$. In this case, we have that

$$\begin{aligned} \int g d\lambda &= \sum_{i=1}^n a_i \lambda(E_i) \\ &= \sum_{i=1}^n a_i \int_{E_i} f d\mu \\ &= \int \left(\sum_{i=1}^n a_i \chi_{E_i} \right) f d\mu \\ &= \int g f d\mu. \end{aligned}$$

Now for a general $g \in L^+$, there exist $(\psi_n)_{n \in \mathbb{N}} \subset L^+$ such that for each $n \in \mathbb{N}$, ψ_n is simple, $\psi_n \leq \psi_{n+1} \leq f$ and $\psi_n \xrightarrow{\text{p.w.}} g$. Monotone convergence then gives us

$$\begin{aligned} \int g d\lambda &= \lim_{n \rightarrow \infty} \int \psi_n d\lambda \\ &= \lim_{n \rightarrow \infty} \int \psi_n f d\mu \\ &= \int g f d\mu \text{ as required.} \end{aligned}$$

□

Exercise 2.18. Let $(f_n)_{n \in \mathbb{N}} \subset L^+$ and $f \in L^+$. Suppose that for each $n \in \mathbb{N}$, $f_n \geq f_{n+1}$, $f_n \xrightarrow{\text{p.w.}} f$ and $\int f_1 < \infty$. Then $\lim_{n \rightarrow \infty} \int f_n = \int f$.

Proof. First we note that since $\int f_1 < \infty$, $f_1 < \infty$ a.e., for each $n \in \mathbb{N}$, $f_1 - f_n$ and $\int f_1 - \int f_n$ are well defined and $\int f_n \leq \int f_1 < \infty$. Also, for $n \in \mathbb{N}$, $f_1 - f_n \in L^+$. So we may write

$$\begin{aligned} \int (f_1 - f_n) &= \int (f_1 - f_n) + \int f_n - \int f_n \\ &= \int [(f_1 - f_n) + f_n] - \int f_n \\ &= \int f_1 - \int f_n \end{aligned}$$

Put $g_n = f + (f_1 - f_n)$. Then $g_n \in L^+$, for each $n \in \mathbb{N}$, $g_n \leq g_{n+1}$ and $g_n \xrightarrow{\text{p.w.}} f_1$. Monotone convergence tells us that

$$\begin{aligned} \int f_1 &= \lim_{n \rightarrow \infty} \int g_n \\ &= \lim_{n \rightarrow \infty} \left[\int f + (f_1 - f_n) \right] \\ &= \lim_{n \rightarrow \infty} \left[\int f + \int (f_1 - f_n) \right] \\ &= \lim_{n \rightarrow \infty} \left[\int f + \int f_1 - \int f_n \right] \end{aligned}$$

Since $\lim_{n \rightarrow \infty} \int f$ and $\lim_{n \rightarrow \infty} \int f_1$ exist, $\lim_{n \rightarrow \infty} \int f_n = \int f$ as required. □

2.3. Integration of Complex Valued Functions.

Definition 2.19. Let $f : X \rightarrow \mathbb{C}$ be measurable. Then f is said to be **integrable** if

$$\int |f| d\mu < \infty$$

Definition 2.20. Let (X, \mathcal{A}, μ) be a measure space. Define $L^1(X, \mathcal{A}, \mu) = \{f : X \rightarrow \mathbb{C} : f \text{ is measurable and } \int |f| < \infty\}$

Lemma 2.21. Let $f : X \rightarrow \mathbb{R}$ be measurable. Then f is integrable iff f^+ and f^- are integrable. □

Proof. $f^+, f^- \leq |f| = f^+ + f^-$ □

Definition 2.22. Let $f : X \rightarrow \mathbb{R}$ be measurable. Then f is said to be **extended integrable** if

$$\int f^+ d\mu < \infty \text{ or } \int f^- d\mu < \infty$$

Lemma 2.23. Let $f : X \rightarrow \mathbb{R}$ be measurable. Then f is integrable iff $\text{Re}(f)$ and $\text{Im}(f)$ are integrable. □

Proof. $|\text{Re}(f)|, |\text{Im}(f)| \leq |f| \leq |\text{Re}(f)| + |\text{Im}(f)|$ □

Theorem 2.24. Dominated Convergence Let $(f_n)_{n \in \mathbb{N}} \subset L^1$, f measurable and $g \in L^1$. Suppose that $f_n \xrightarrow{\text{a.e.}} f$ and for each $n \in \mathbb{N}$, $|f_n| \leq g$. Then $f \in L^1$ and $\int f_n \rightarrow \int f$.

Exercise 2.25. Let μ_1, μ_2 be measures on (X, \mathcal{A}) . Then

- (1) $L^1(\mu_1 + \mu_2) = L^1(\mu_1) \cap L^1(\mu_2)$
- (2) for each $f \in L^1(\mu_1 + \mu_2)$, we have that

$$\int f d(\mu_1 + \mu_2) = \int f d\mu_1 + \int f d\mu_2$$

Proof. (1) The first part is clear since similar exercise from the section on nonnegative functions tells us that

$$\int |f| d(\mu_1 + \mu_2) = \int |f| d\mu_1 + \int |f| d\mu_2$$

(2) Suppose that f is simple. Then there exist $(a_n)_{i=1}^n \subset \mathbb{C}$ and $(E_i)_{i=1}^n \subset \mathcal{A}$ such that $f = \sum_{i=1}^n a_i \chi_{E_i}$. Then

$$\begin{aligned} \int f d(\mu_1 + \mu_2) &= \sum_{i=1}^n a_i (\mu_1 + \mu_2)(E_i) \\ &= \sum_{i=1}^n a_i (\mu_1(E_i) + \mu_2(E_i)) \\ &= \sum_{i=1}^n a_i \mu_1(E_i) + a_i \mu_2(E_i) \\ &= \int f d\mu_1 + \int f d\mu_2 \end{aligned}$$

Now for general f , choose $(\phi_n)_{n \in \mathbb{N}} \subset S$ such that $\phi_n \rightarrow f$ pointwise and for each $n \in \mathbb{N}$, $|\phi_n| \leq |\phi_{n+1}| \leq |f|$. Then dominated convergence tells us that

$$\begin{aligned} \int f d(\mu_1 + \mu_2) &= \lim_{n \rightarrow \infty} \int \phi_n d(\mu_1 + \mu_2) \\ &= \lim_{n \rightarrow \infty} \int \phi_n d\mu_1 + \lim_{n \rightarrow \infty} \int \phi_n d\mu_2 \\ &= \int f d\mu_1 + \int f d\mu_2 \end{aligned}$$

□

Theorem 2.26. Let $(f_n)_{n \in \mathbb{N}} \subset L^1$. Suppose that

$$\sum_{n \in \mathbb{N}} \int |f_n| < \infty.$$

Then after redefinition on a set of measure zero, $\sum_{n \in \mathbb{N}} f_n \in L^1$ and

$$\int \sum_{n \in \mathbb{N}} f_n = \sum_{n \in \mathbb{N}} \int f_n$$

Theorem 2.27. Let $f \in L^1$. Then for each $\epsilon > 0$, there exists $\phi \in L^1$ such that ϕ is simple and $\int |f - \phi| < \epsilon$.

Exercise 2.28. Generalized Fatou's Lemma: Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of measurable real valued functions. Suppose that there exists $g \in L^1$ such that $g \geq 0$ and for each $n \in \mathbb{N}$, $f_n \geq -g$. Then $\int \liminf_{n \rightarrow \infty} f_n \leq \liminf_{n \rightarrow \infty} \int f_n$. What is the analogue of Fatou's lemma for measurable, real valued functions that are appropriately bounded above?

Proof. First note that for each $n \in \mathbb{N}$, $\int f_n$ is well defined since $f_n^- \leq g \in L^1$. Since $g + f_n \geq 0$, we may use Fatou's lemma to write

$$\begin{aligned} \int g + \int \liminf_{n \rightarrow \infty} f_n &= \int \liminf_{n \rightarrow \infty} (g + f_n) \\ &\leq \liminf_{n \rightarrow \infty} \int (g + f_n) \\ &= \int g + \liminf_{n \rightarrow \infty} \int f_n \end{aligned}$$

Since $\int g < \infty$, $\int \liminf_{n \rightarrow \infty} f_n \leq \liminf_{n \rightarrow \infty} \int f_n$ as required. The analogue is as follows: Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of measurable real valued functions. Suppose that there exists $g \in L^1$ such that $g \geq 0$ and for each $n \in \mathbb{N}$, $f_n \leq g$. Then $\limsup_{n \rightarrow \infty} \int f_n \leq \int \limsup_{n \rightarrow \infty} f_n$. To show this, just use the result from above with the sequence $(g_n)_{n \in \mathbb{N}}$ given by $g_n = -f_n$. \square

Exercise 2.29. Let $(f_n)_{n \in \mathbb{N}} \subset L^1(X, \mathcal{A}, \mu)$ and $f : X \rightarrow \mathbb{C}$. Suppose that $f_n \xrightarrow{\text{uni}} f$. Then

- (1) if $\mu(X) < \infty$, then $f \in L^1(X, \mathcal{A}, \mu)$ and $\lim_{n \rightarrow \infty} \int f_n = \int f$
- (2) if $\mu(X) = \infty$, then the conclusion of (1) may fail (find an example on \mathbb{R} with Lebesgue measure).

Proof. Choose $N \in \mathbb{N}$ such that for $n \geq N$ and $x \in X$, $|f(x) - f_n(x)| < 1$. Then $||f| - |f_N|| < 1$ and so $|f| < |f_N| + 1$. Thus $\int |f| \leq \int |f_N| + \mu(X) < \infty$ and $f \in L^1$. Similarly for $n \geq N$, $|f_n| < |f| + 1$. Dominated convergence then gives us that $\lim_{n \rightarrow \infty} \int f_n = \int f$ as required. To see the necessity that $\mu(X) < \infty$, consider $f \equiv 0$ and $f_n = (1/n)\chi_{(0,n)}$. Then $f_n \xrightarrow{\text{uni}} f$, but $1 = \lim_{n \rightarrow \infty} \int f_n \neq \int f = 0$. \square

Exercise 2.30. Generalized Dominated Convergence Let $f_n, g_n, f, g \in L^1$. Suppose that $f_n \xrightarrow{\text{a.e.}} f$, $g_n \xrightarrow{\text{a.e.}} g$, $|f_n| \leq g_n$ and $\int g_n \rightarrow \int g$. Then $\int f_n \rightarrow \int f$.

Proof. We simply use Fatou's lemma. Put $h_n = (g + g_n) - |f_n - f|$. Since for each $n \in \mathbb{N}$, $|f_n| \leq g_n$, we know that $|f| \leq g$. So $h_n \geq 0$ and $h_n \xrightarrow{\text{p.w.}} 2g$. Thus

$$\begin{aligned} 2 \int g &= \int \liminf_{n \rightarrow \infty} h_n \\ &\leq \liminf_{n \rightarrow \infty} \left[\left(\int g + \int g_n \right) - \int |f_n - f| \right] \\ &= 2 \int g + \liminf_{n \rightarrow \infty} \left(- \int |f_n - f| \right) \\ &= 2 \int g - \limsup_{n \rightarrow \infty} \int |f_n - f| \end{aligned}$$

Hence $\limsup_{n \rightarrow \infty} \int |f_n - f| \leq 0$ which implies that $\int |f_n - f| \rightarrow 0$ and $\int f_n \rightarrow \int f$ as required. \square

Exercise 2.31. Let $(f_n)_{n \in \mathbb{N}} \subset L^1$ and $f \in L^1$. Suppose that $f_n \xrightarrow{\text{a.e.}} f$. Then $\int |f_n - f| \rightarrow 0$ iff $\int |f_n| \rightarrow \int |f|$.

Proof. Suppose that $\int |f_n - f| \rightarrow 0$. Since

$$\begin{aligned} \left| \int |f_n| - \int |f| \right| &= \left| \int (|f_n| - |f|) \right| \\ &\leq \int ||f_n| - |f|| \\ &\leq \int |f_n - f|, \end{aligned}$$

we see that $\int |f_n| \rightarrow \int |f|$. Conversely, suppose that $\int |f_n| \rightarrow \int |f|$. Put $h_n = |f_n - f|$, $g_n = |f_n| + |f|$, $h \equiv 0$ and $g = 2f$. Then $h_n \xrightarrow{\text{a.e.}} h$, $g_n \xrightarrow{\text{a.e.}} g$ and for each $n \in \mathbb{N}$, $h_n \leq g_n$. Our assumption implies that $\int g_n \rightarrow \int g$. Thus the last exercise tells us that $\int h_n \rightarrow \int h$ as required. \square

Exercise 2.32. Let $(r_n)_{n \in \mathbb{N}}$ be an enumeration of the rationals. Define $f : \mathbb{R} \rightarrow [0, \infty)$ by

$$f(x) = \begin{cases} x^{-\frac{1}{2}} & x \in (0, 1) \\ 0 & x \notin (0, 1) \end{cases}$$

and define $g : X \rightarrow [0, \infty]$ by

$$g(x) = \sum_{n \in \mathbb{N}} 2^{-n} f(x - r_n).$$

Then

- (1) $g \in L^1$ (perhaps after redefinition on a null set) and particularly $g < \infty$ a.e.
- (2) $g^2 < \infty$ a.e., but g^2 is not integrable on any subinterval of \mathbb{R}
- (3) Taking $g \in L^1$, g is unbounded on each subinterval of \mathbb{R} and discontinuous everywhere and remains so after redefinition on a null set

Proof. For convenience, define $f_n : \mathbb{R} \rightarrow [0, \infty)$ by $f_n(x) = f(x - r_n)$ for $x \in \mathbb{R}$. To show (1) we note that for each $n \in \mathbb{N}$, $f_n \in L^1$ and

$$\begin{aligned} \int |2^{-n} f_n| &= 2^{-n} \int_0^1 x^{-1/2} dx \\ &= 2^{n-1} \end{aligned}$$

Hence

$$\sum_{n \in \mathbb{N}} \int |2^{-n} f_n| = 2 < \infty.$$

Therefore after redefinition on a null set, $g \in L^1$. In particular $\int |g| < \infty$ and so $|g|$ (and hence g) are finite almost everywhere. For (2), since $g < \infty$ a.e., so too is g^2 . Let $a, b \in \mathbb{R}$ and suppose that $a < b$. Choose $N \in \mathbb{N}$ such that $r_N \in (a, b)$. Since all the terms in the sum are nonnegative, $g^2 \geq \sum_{n \in \mathbb{N}} 2^{-2n} f_n^2$ and so

$$\begin{aligned}
\int_{(a,b)} g^2 &\geq \int_{(a,b)} \sum_{n \in \mathbb{N}} 2^{-2n} f_n^2 \\
&= \sum_{n \in \mathbb{N}} 2^{-2n} \int_{(a,b)} f_n^2 \\
&\geq 2^{-2N} \int_{(a,b)} f_N^2 \\
&\geq 2^{-2N} \int_{r_N}^{b \wedge (r_N+1)} \frac{1}{x - r_N} dx \\
&= \infty
\end{aligned}$$

So g^2 is not integrable on any subinterval of \mathbb{R} . For (3), note that redefining g on a null set does not change the result of (2). Suppose that there is a finite subinterval $I \subset \mathbb{R}$ such that g is bounded on I . Hence there exists $M > 0$ such that for each $x \in I$, $g(x)^2 \leq M$. Then

$$\begin{aligned}
\int_I g^2 &\leq M^2 m(I) \\
&< \infty
\end{aligned}$$

which is a contradiction. So g is not bounded on any subinterval of \mathbb{R} . Now, suppose that there exists $x_0 \in \mathbb{R}$ such that g is continuous at x_0 . Choose $\delta > 0$ such that for each $x \in \mathbb{R}$, if $|x - x_0| < \delta$, then $|g(x) - g(x_0)| < 1$. The reverse triangle inequality tells us that for each $x \in (x_0 - \delta, x_0 + \delta)$, $|g(x)| < 1 + |g(x_0)|$. Hence g is bounded on $(x_0 - \delta, x_0 + \delta)$ which is a contradiction. So g is discontinuous everywhere. \square

Exercise 2.33. Let $f \in L^1$.

- (1) If f is bounded, then for each $\epsilon > 0$, there exists $\delta > 0$ such that for each $E \in \mathcal{A}$, if $\mu(E) < \delta$, then $\int_E |f| < \epsilon$.
- (2) The same conclusion holds for f unbounded.

Proof. (1) Since f is bounded, there exists $M > 0$ such that $|f| \leq M$. Let $\epsilon > 0$. Choose $\delta = \epsilon/2M$. Let $E \in \mathcal{A}$. Suppose that $\mu(E) < \delta$. Then

$$\begin{aligned}
\int_E |f| &\leq M\mu(E) \\
&= M \frac{\epsilon}{2M} \\
&= \frac{\epsilon}{2} \\
&< \epsilon
\end{aligned}$$

(2) Suppose that f is unbounded. Let $\epsilon > 0$. Then there exists $\phi \in L^1$ such that ϕ is simple and $\int |f - \phi| < \epsilon/2$. Since ϕ is bounded, there exists $\delta > 0$ such that for each $E \in \mathcal{A}$,

if $\mu(E) < \delta$, then $\int_E |\phi| < \epsilon/2$. Let $E \in \mathcal{A}$. Suppose that $\mu(E) < \delta$. Then

$$\begin{aligned} \int_E |f| &\leq \int_E |f - \phi| + \int_E |\phi| \\ &< \epsilon/2 + \epsilon/2 \\ &= \epsilon \end{aligned}$$

□

Exercise 2.34. Let $f \in L^1(\mathbb{R}, \mathcal{L}, m)$. Define $F : \mathbb{R} \rightarrow \mathbb{R}$ by

$$F(x) = \int_{(-\infty, x]} f dm.$$

Then F is continuous.

Proof. Let $x_0 \in \mathbb{R}$ and $\epsilon > 0$. Since $f \in L^1$, there exists $\delta > 0$ such that for $x \in \mathbb{R}$, if $|x - x_0| < \delta$, then

$$\int_{(x \wedge x_0, x \vee x_0]} |f| dm < \epsilon.$$

Let $x \in \mathbb{R}$. Suppose that $|x - x_0| < \delta$. Then

$$\begin{aligned} |F(x) - F(x_0)| &= \left| \int_{(x \wedge x_0, x \vee x_0]} f dm \right| \\ &\leq \int_{(x \wedge x_0, x \vee x_0]} |f| dm \\ &< \epsilon \end{aligned}$$

So F is continuous.

□

Exercise 2.35. Denote by δ_x the point mass measure at $x \in X$ on measurable space $(X, \mathcal{P}(X))$. Let $f : X \rightarrow \mathbb{C}$. Then

$$\int f d\delta_x = f(x)$$

Proof. First assume that f is simple. Then there exist $a_1, a_2, \dots, a_n \in \mathbb{C}$ and $E_1, E_2, \dots, E_n \in \mathcal{P}(X)$ such that $f = \sum_{i=1}^n a_i \chi_{E_i}$. Thus $\int f d\delta_x = f(x)$. Now assume that f , which is measurable by choice of σ -algebra, satisfies $f(X) \subset [0, \infty)$. Choose a sequence $(\phi_n)_{n \in \mathbb{N}} \subset L^+$ such that for each $n \in \mathbb{N}$, ϕ_n is simple, $\phi_n \leq \phi_{n+1}$ and $\phi_n \xrightarrow{p.w.} f$. From before, we see that for each $n \in \mathbb{N}$, $\int \phi_n d\delta_x = \phi_n(x)$. Monotone convergence tells us that $\int f d\delta_x = f(x)$. Now just extend to complex valued functions.

□

Exercise 2.36. Denote by $\#$ the counting measure on the measurable space $(X, \mathcal{P}(X))$. Let $f : X \rightarrow \mathbb{C}$ and suppose that $f \in L^1$. Then

$$\int f d\# = \sum_{x \in X} f(x).$$

In particular, if f is integrable, then $\{x \in X : f(x) \neq 0\}$ is countable.

Proof. Please refer to the definition of the sum in the appendix. First suppose that $f(X) \subset [0, \infty)$. For $n \in \mathbb{N}$, put $X_n = \{x \in X : f(x) > 1/n\}$ and define $X^* = \{x \in X : f(x) > 0\}$, $X_0 = \{x \in X : f(x) = 0\}$. Then $X^* = \bigcup_{n \in \mathbb{N}} X_n$. Since $f \in L^1$, we have that for each $n \in \mathbb{N}$,

$$\begin{aligned} \infty &> \int f d\# \\ &\geq \int_{X_n} f d\# \\ &\geq \frac{1}{n} \#(X_n). \end{aligned}$$

Thus for each $n \in \mathbb{N}$, X_n is finite and X^* is countable. Thus there exists $\{x_n\}_{n \in \mathbb{N}} \subset X$ such that $X^* = \{x_n\}_{n \in \mathbb{N}}$. For $n \in \mathbb{N}$, define $E_n = \{x_1, x_2, \dots, x_n\}$ and

$$\begin{aligned} f_n &= f \chi_{E_n} \\ &= \sum_{i=1}^n f(x_i) \chi_{\{x_i\}} \end{aligned}$$

Then $f_n \xrightarrow{\text{p.w.}} f \chi_{X^*} = f$ and for each $n \in \mathbb{N}$, $f_n \leq f_{n+1}$. So

$$\begin{aligned} \int f &= \sup_{n \in \mathbb{N}} \int f_n \\ &= \sup_{n \in \mathbb{N}} \sum_{i=1}^n f(x_i) \\ &= \sum_{x \in X^*} f(x) \\ &= \sum_{x \in X} f(x). \end{aligned}$$

For $f : X \rightarrow \mathbb{C}$, our L^1 assumption and the result above tell us that

$$\sum_{x \in X} |f(x)| < \infty.$$

Thus writing $f = g + ih$, we see that the same is true for f^+, f^-, g^+, g^- . Simply using the definitions of the sum and the integral, as well as the result from above, we have that

$$\int f d\# = \sum_{x \in X} f(x).$$

□

Exercise 2.37. Let $f, g : X \rightarrow \mathbb{R}$. Suppose that $f, g \in L^1$. Then $f \leq g$ a.e. iff for each $E \in \mathcal{A}$, $\int_E f \leq \int_E g$.

Proof. Suppose $f \leq g$ a.e. Put $N = \{x \in X : f(x) > g(x)\} \subset N$. Then $\mu(N) = 0$ and $g - f \geq 0$ on N^c . So for each $E \in \mathcal{A}$,

$$\begin{aligned} \int_E g - \int_E f &= \int_E (g - f) \\ &= \int_{E \cap N^c} (g - f) \\ &\geq 0 \end{aligned}$$

Conversely, suppose that for each $E \in \mathcal{A}$, $\int_E f \leq \int_E g$. Put $N_n = \{x \in X : f(x) - g(x) > 1/n\}$ and $N = \{x \in X : f(x) > g(x)\}$. Then $N = \bigcup_{n \in \mathbb{N}} N_n$. Let $n \in \mathbb{N}$. Then our assumption tells us that

$$\begin{aligned} 0 &\geq \int_{N_n} f - g \\ &\geq \frac{1}{n} \mu(N_n) \\ &\geq 0. \end{aligned}$$

So that $\mu(N_n) = 0$. Thus for each $n \in \mathbb{N}$, $\mu(N_n) = 0$ which implies $\mu(N) = 0$. Therefore $f \leq g$ a.e. as required. \square

Definition 2.38. Let $\mathcal{F} \subset L^1$. Then \mathcal{F} is said to be **uniformly integrable** if for each $\epsilon > 0$, there exists $K \in \mathbb{N}$ such that for each $k \in \mathbb{N}$, if $k \geq K$, then $\sup_{f \in \mathcal{F}} \int_{\{|f| > k\}} |f| < \epsilon$. (i.e.

$$\lim_{k \rightarrow \infty} \sup_{f \in \mathcal{F}} \int_{\{|f| > k\}} |f| = 0).$$

Exercise 2.39. Suppose that μ is finite. Let $\mathcal{F} \subset L^1$. Then \mathcal{F} is uniformly integrable iff

- (1) there exists $M > 0$ such that $\sup_{f \in \mathcal{F}} \int |f| \leq M$
- (2) for each $\epsilon > 0$, there exists $\delta > 0$ such that for each $E \in \mathcal{A}$, if $\mu(E) < \delta$, then $\sup_{f \in \mathcal{F}} \int_E |f| < \epsilon$.

Proof. (\Rightarrow): (1) Suppose that \mathcal{F} is uniformly integrable. Then there exists $K \in \mathbb{N}$ such that for each $k \in \mathbb{N}$, if $k \geq K$, then $\sup_{f \in \mathcal{F}} \int_{\{|f| > k\}} |f| < 1$. Choose $M = \mu(X)K + 1$. Then for each $f \in \mathcal{F}$,

$$\begin{aligned} \int |f| &= \int_{\{|f| > K\}} |f| + \int_{\{|f| \leq K\}} |f| \\ &\leq 1 + K\mu(X) \\ &= M \end{aligned}$$

(2) Let $\epsilon > 0$. Then choose $K \in \mathbb{N}$ such that $\sup_{f \in \mathcal{F}} \int_{\{|f| > K\}} |f| < \epsilon/2$ and choose $\delta = \epsilon/2K$.

Let $E \in \mathcal{A}$. Suppose that $\mu(E) < \delta$. Then for $f \in \mathcal{F}$,

$$\begin{aligned} \int_E |f| &= \int_{E \cap \{|f| > K\}} |f| + \int_{E \cap \{|f| \leq K\}} |f| \\ &\leq \epsilon/2 + K\delta \\ &= \epsilon \end{aligned}$$

(\Leftarrow): Choose $M > 0$ as in (1). Suppose that there exists $\epsilon > 0$ such that for each $K \in \mathbb{N}$, there exists $f \in \mathcal{F}$ such that $\mu(\{|f| > K\}) \geq \epsilon$. Choose $K \in \mathbb{N}$ such that $K > M/\epsilon$. Then choose $f_K \in \mathcal{F}$ such that $\mu(\{|f_K| > K\}) \geq \epsilon$. Then

$$\begin{aligned} \int |f_K| &\geq \int_{\{|f_K| > K\}} |f_K| \\ &\geq K\mu(\{|f_K| > K\}) \\ &> \frac{M}{\epsilon} \cdot \epsilon \\ &= M, \end{aligned}$$

which is a contradiction. Hence for each $\epsilon > 0$, there exists $K \in \mathbb{N}$ such that for each $f \in \mathcal{F}$, $\mu(\{|f| > K\}) < \epsilon$. Since $\mu(\{|f| > k\})$ is a decreasing sequence in k , we have that $\lim_{k \rightarrow \infty} \sup_{f \in \mathcal{F}} \mu(\{|f| > k\}) = 0$. Now, let $\epsilon > 0$. Choose $\delta > 0$ as in (2). Choose $K \in \mathbb{N}$ such that for each $k \in \mathbb{N}$, if $k \geq K$, then for each $f \in \mathcal{F}$, $\mu(\{|f| > k\}) < \delta$. Then for each $k \in \mathbb{N}$, if $k \geq K$, then for each $f \in \mathcal{F}$,

$$\int_{\{|f| > k\}} |f| < \epsilon.$$

Thus $\lim_{k \rightarrow \infty} \sup_{f \in \mathcal{F}} \int_{\{|f| > k\}} |f| = 0$ as required. □

2.4. Integration on Product Spaces.

Definition 2.40. Let X , Y , and Z be sets, $E \subset X \times Y$ and $f : X \times Y \rightarrow Z$. For each $x \in X$, define $E_x = \{y \in Y : (x, y) \in E\}$ and $f_x : Y \rightarrow Z$ by $f_x(y) = f(x, y)$. For each $y \in Y$, define $E^y = \{x \in X : (x, y) \in E\}$ and $f^y : X \rightarrow Z$ by $f^y(x) = f(x, y)$.

Note 2.41. It is often helpful to observe that $(\chi_E)_x = \chi_{E_x}$ and $(\chi_E)^y = \chi_{E^y}$.

Lemma 2.42. Let (X, \mathcal{A}) , (Y, \mathcal{B}) be measurable spaces, $Z = [0, \infty]$ or \mathbb{C} and $f : X \times Y \rightarrow Z$.

- (1) For each $E \in \mathcal{A} \otimes \mathcal{B}$, $x \in X$, $y \in Y$, we have that $E_x \in \mathcal{B}$ and $E^y \in \mathcal{A}$
- (2) If f is $\mathcal{A} \otimes \mathcal{B}$ -measurable, then for each $x \in X$, $y \in Y$, we have that f_x is \mathcal{B} -measurable and f^y is \mathcal{A} -measurable.

Theorem 2.43. Let (X, \mathcal{A}, μ) , (Y, \mathcal{B}, ν) be σ -finite measure spaces. Then for each $E \in \mathcal{A} \otimes \mathcal{B}$, the maps $\phi : X \rightarrow [0, \infty]$ and $\psi : Y \rightarrow [0, \infty]$ defined by $\phi(x) = \nu(E_x)$ and $\psi(y) = \mu(E^y)$ are \mathcal{A} -measurable and \mathcal{B} -measurable, respectively and

$$\mu \times \nu(E) = \int_X \nu(E_x) d\mu(x) = \int_Y \mu(E^y) d\nu(y)$$

Theorem 2.44. *Fubini, Tonelli:* Let $(X, \mathcal{A}, \mu), (Y, \mathcal{B}, \nu)$ be σ -finite measure spaces.

- (1) (Tonelli) For each $f \in L^+(X \times Y)$, the functions $g : X \rightarrow [0, \infty]$, $h : Y \rightarrow [0, \infty]$ defined by $g(x) = \int_Y f_x(y) d\nu(y)$ and $h(y) = \int_X f^y(x) d\mu(x)$ are \mathcal{A} -measurable and \mathcal{B} -measurable respectively and

$$\int_{X \times Y} f d\mu \times \nu = \int_X g d\mu = \int_Y h d\nu$$

- (2) (Fubini) For each $f \in L^1(X \times Y)$, $f_x \in L^1(\nu)$ for μ -a.e. $x \in X$ and $f^y \in L^1(\mu)$ for ν -a.e. $y \in Y$, respectively and the functions (after redefinition of f on a null set) $g : X \rightarrow \mathbb{C}$, $h : Y \rightarrow \mathbb{C}$ defined by $g(x) = \int_Y f_x(y) d\nu(y)$ and $h(y) = \int_X f^y(x) d\mu(x)$ are in $L^1(\mu)$ and $L^1(\nu)$ respectively. Furthermore

$$\int_{X \times Y} f d\mu \times \nu = \int_X g d\mu = \int_Y h d\nu$$

Note 2.45. We usually just write $\int \int f d\mu d\nu$ and $\int \int f d\nu d\mu$ instead of $\int h d\nu$ and $\int g d\mu$ respectively. We have a similar result for complete product measure spaces. See

Exercise 2.46. Take $X = Y = [0, 1]$, $\mathcal{A} = \mathcal{B}([0, 1])$, $\mathcal{B} = \mathcal{P}([0, 1])$ and μ, ν to be Lebesgue measure and counting measure respectively. Define $D = \{(x, y) \in [0, 1]^2 : x = y\}$ Show that

$$\int \chi_D d\mu \times \nu, \int \int \chi_D d\mu d\nu \text{ and } \int \int \chi_D d\nu d\mu$$

are all different. (Hint: for the first integral, use the definition of $\mu \times \nu$)

Proof. Let $x, y \in [0, 1]$. Then $(\chi_D)_x = \chi_{D_x} = \chi_x$ and $(\chi_D)^y = \chi_{D^y} = \chi_y$. Thus

$$\begin{aligned} \int \int \chi_D d\mu d\nu &= \int \mu(\{y\}) d\nu \\ &= \int 0 d\nu \\ &= 0 \end{aligned}$$

and

$$\begin{aligned} \int \int \chi_D d\mu d\nu &= \int \nu(\{x\}) d\mu \\ &= \int 1 d\mu \\ &= 1 \end{aligned}$$

Now, Observe that $\int \chi_D d\mu \times \nu = \mu \times \nu(D)$. Recall from the section on product measures that $\mu \times \nu(D) = \inf\{\sum_{n \in \mathbb{N}} \mu(A_n) \nu(B_n) : (A_n \times B_n)_{n \in \mathbb{N}} \subset \mathcal{E} \text{ and } D \subset \bigcup_{n \in \mathbb{N}} A_n \times B_n\}$. Let $(A_n \times B_n)_{n \in \mathbb{N}} \subset \mathcal{E}$. Suppose that $D \subset \bigcup_{n \in \mathbb{N}} A_n \times B_n$. Then for each $x \in [0, 1]$, $(x, x) \in \bigcup_{n \in \mathbb{N}} A_n \times B_n$. So for each $x \in [0, 1]$, there exists $n \in \mathbb{N}$, such that $x \in A_n \cap B_n$. Thus $[0, 1] \subset \bigcup_{n \in \mathbb{N}} A_n \cap B_n$. Since $1 = \mu([0, 1]) \leq \sum_{n \in \mathbb{N}} \mu(A_n \cap B_n)$, we know that there exists $n \in \mathbb{N}$ such that $0 < \mu(A_n \cap B_n)$. Thus $\mu(A_n) > 0$ and $\mu(B_n) > 0$. Since $\mu(B_n) > 0$, B_n must be infinite and therefore $\nu(B_n) = \infty$. So $\sum_{n \in \mathbb{N}} \mu(A_n) \nu(B_n) = \infty$.

□

Exercise 2.47. Let (X, \mathcal{A}, μ) be a σ -finite measure space and $f : X \rightarrow [0, \infty) \in L^+$. Show that $G = \{(x, y) \in X \times [0, \infty) : f(x) \geq y\} \in \mathcal{A} \otimes \mathcal{B}([0, \infty))$ and $\mu \times m(G) = \int_X f d\mu$. The same is true if we replace " \geq " with " $>$ ". (Hint: to show that G is measurable, split up $(x, y) \mapsto f(x) - y$ into the composition of measurable functions.

Proof. Define $\phi : X \times [0, \infty) \rightarrow [0, \infty)^2$ and $\psi : [0, \infty)^2 \rightarrow [0, \infty)$ by $\phi(x, y) = (f(x), y)$ and $\psi(z, y) = z - y$. Then $G = \{(x, y) \in X \times [0, \infty) : \psi \circ \phi(x, y) \geq 0\}$. Let $A, B \in \mathcal{B}([0, \infty))$. Then $\phi^{-1}(A \times B) = f^{-1}(A) \times B \in \mathcal{A} \times \mathcal{B}([0, \infty))$. Since $\mathcal{B}([0, \infty)^2) = \mathcal{B}([0, \infty)) \otimes \mathcal{B}([0, \infty)) = \sigma(\{A \times B : A, B \in \mathcal{B}([0, \infty))\})$, we have that ϕ is $\mathcal{A} \otimes \mathcal{B}([0, \infty))$ - $\mathcal{B}([0, \infty)^2)$ measurable. Since ψ is continuous, we have that ψ is $\mathcal{B}([0, \infty)^2)$ - $\mathcal{B}([0, \infty))$ measurable. This implies that $\psi \circ \phi$ is $\mathcal{A} \otimes \mathcal{B}([0, \infty))$ - $\mathcal{B}([0, \infty))$ measurable. Thus $G = \psi \circ \phi^{-1}([0, \infty)) \in \mathcal{A} \otimes \mathcal{B}([0, \infty))$. Now for $x \in X$, $G_x = \{y \in [0, \infty) : f(x) \geq y\} = [0, f(x)]$. Thus

$$\begin{aligned} \mu \times m(G) &= \int \chi_G d\mu \times m \\ &= \int_X \int_{[0, \infty)} \chi_{G_x} dm d\mu(x) \\ &= \int_X f(x) d\mu(x) \end{aligned}$$

The same reasoning holds if we replace " \geq " with " $>$ ". □

Exercise 2.48. Let $(X, \mathcal{A}, \mu), (Y, \mathcal{B}, \nu)$ be σ -finite measure spaces and $f : X \rightarrow \mathbb{C}, g : Y \rightarrow \mathbb{C}$. Define $h : X \times Y \rightarrow \mathbb{C}$ by $h(x, y) = f(x)g(y)$.

- (1) If f is \mathcal{A} -measurable and g is \mathcal{B} -measurable, then h is $\mathcal{A} \otimes \mathcal{B}$ -measurable.
- (2) If $f \in L^1(\mu)$ and $g \in L^1(\nu)$, then $h \in L^1(\mu \times \nu)$ and

$$\int_{X \times Y} h d\mu \times \nu = \int_X f d\mu \int_Y g d\nu$$

Proof. (1) First suppose that f, g are simple. Then there exist $(A_i)_{i=1}^n \subset \mathcal{A}, (B_j)_{j=1}^m \subset \mathcal{B}$ and $(a_i)_{i=1}^n, (b_j)_{j=1}^m \subset \mathbb{C}$ such that $f = \sum_{i=1}^n a_i \chi_{A_i}$ and $g = \sum_{j=1}^m b_j \chi_{B_j}$. Then $h = \sum_{i=1}^n \sum_{j=1}^m a_i b_j \chi_{A_i \times B_j}$. So h is $\mathcal{A} \otimes \mathcal{B}$ -measurable. For general f, g , there exist $(f_n)_{n \in \mathbb{N}} \subset S(X, \mathcal{A})$ and $(g_n)_{n \in \mathbb{N}} \subset S(Y, \mathcal{B})$ such that $f_n \rightarrow f$ pointwise, $g_n \rightarrow g$ pointwise and for each $n \in \mathbb{N}$, $|f_n| \leq |f_{n+1}| \leq |f|$ and $|g_n| \leq |g_{n+1}| \leq |g|$. For $n \in \mathbb{N}$, define $h_n \in S(X \times Y, \mathcal{A} \otimes \mathcal{B})$ by $h_n = f_n g_n$. Then $h_n \rightarrow h$ pointwise and for each $n \in \mathbb{N}$, $|h_n| \leq |h_{n+1}| \leq |h|$. Thus h is $\mathcal{A} \otimes \mathcal{B}$ -measurable.

- (2) First suppose f and g are simple as before. Then

$$\begin{aligned} \int_{X \times Y} |h| d\mu \times \nu &\leq \sum_{i=1}^n \sum_{j=1}^m |a_i b_j| \mu(A_i) \nu(B_j) \\ &= \left(\sum_{i=1}^n |a_i| \mu(A_i) \right) \left(\sum_{j=1}^m |b_j| \nu(B_j) \right) \\ &= \int_X |f| d\mu \int_Y |g| d\nu \\ &< \infty \end{aligned}$$

So $h \in L^1(\mu \times \nu)$. Furthermore,

$$\begin{aligned} \int_{X \times Y} h d\mu \times \nu &= \sum_{i=1}^n \sum_{j=1}^m a_i b_j \mu(A_i) \nu(B_j) \\ &= \left(\sum_{i=1}^n a_i \mu(A_i) \right) \left(\sum_{j=1}^m b_j \nu(B_j) \right) \\ &= \int_X f d\mu \int_Y g d\nu \end{aligned}$$

For general $f \in L^1(\mu), g \in L^1(\nu)$, take $(h_n)_{n \in \mathbb{N}}$ as before. Monotone convergence and the result above say that

$$\begin{aligned} \int_{X \times Y} |h| d\mu \times d\nu &= \lim_{n \rightarrow \infty} \int_{X \times Y} |h_n| d\mu \times \nu \\ &= \lim_{n \rightarrow \infty} \left(\int_X |f_n| d\mu \int_Y |g_n| d\nu \right) \\ &= \int_X |f| d\mu \int_Y |g| d\nu \\ &< \infty \end{aligned}$$

So $h \in L^1(\mu \times \nu)$. Dominated convergence and the result above then tell us that

$$\begin{aligned} \int_{X \times Y} h d\mu \times d\nu &= \lim_{n \rightarrow \infty} \int_{X \times Y} h_n d\mu \times d\nu \\ &= \lim_{n \rightarrow \infty} \left(\int_X f_n d\mu \int_Y g_n d\nu \right) \\ &= \int_X f d\mu \int_Y g d\nu \end{aligned}$$

□

Note 2.49. In the above exercise part (2), we can replace L^1 with L^+ and get the same result by the same method.

Exercise 2.50. Let $f : \mathbb{R} \rightarrow [0, \infty) \in L^+$. Show that

$$\int_{\mathbb{R}} f dm = \int_{[0, \infty)} m(\{x \in \mathbb{R} : f(x) \geq t\}) dm(t)$$

Proof. Note that

$$\int_{[0, \infty)} m(\{x \in \mathbb{R} : f(x) \geq t\}) = \int_{[0, \infty)} \left[\int_{\mathbb{R}} \chi_{\{x \in \mathbb{R} : f(x) \geq t\}} dm \right] dm(t)$$

Comparing this with Tonelli's theorem, we can put $\chi_{\{x \in \mathbb{R} : f(x) \geq t\}} = (\chi_E)^t = \chi_{E^t}$. Then $E = \{(x, t) \in \mathbb{R} \times [0, \infty) : f(x) \geq t\}$ and $E_x = \{t \in [0, \infty) : f(x) \geq t\} = [0, f(x)]$. Tonelli's

theorem tells us that

$$\begin{aligned} \int_{[0,\infty)} \left[\int_{\mathbb{R}} \chi_{\{x \in \mathbb{R} : f(x) \geq t\}}(x) dm(x) \right] dm(t) &= \int_{\mathbb{R}} \left[\int_{[0,\infty)} \chi_{[0,f(x)]}(t) dm(t) \right] dm(x) \\ &= \int_{\mathbb{R}} f(x) dm(x) \end{aligned}$$

□

2.5. Convergence.

Definition 2.51. Let (X, \mathcal{A}) be a measurable space. For convenience we will define $L^0 = \{f : X \rightarrow \mathbb{C} : f \text{ is measurable}\}$.

Definition 2.52. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Then f_n converges to f **in measure** if for each $\epsilon > 0$, $\mu(\{x \in X : |f_n(x) - f(x)| \geq \epsilon\}) \rightarrow 0$. This is written $f_n \xrightarrow{\mu} f$.

Definition 2.53. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Then f_n converges to f **almost uniformly** if for each $\epsilon > 0$, there exists $N \in \mathcal{A}$ such that $\mu(N) < \epsilon$ and $f_n \xrightarrow{\text{uni}} f$ on N^c . This is written $f_n \xrightarrow{\text{a.u.}} f$.

Theorem 2.54. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. If $f_n \xrightarrow{\mu} f$, then there exists a subsequence $(f_{n_k})_{k \in \mathbb{N}}$ of $(f_n)_{n \in \mathbb{N}}$ such that $f_{n_k} \xrightarrow{\text{a.e.}} f$.

Theorem 2.55. (Egoroff): Suppose that $\mu(X) < \infty$. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Suppose that $f_n \xrightarrow{\text{a.e.}}$. Then $f_n \xrightarrow{\text{a.u.}} f$.

Exercise 2.56. Let $(f_n)_{n \in \mathbb{N}} \subset L^1$ and $f \in L^1$. If $f_n \xrightarrow{L^1} f$, then $f_n \xrightarrow{\mu} f$.

Proof. Let $\epsilon > 0$. for $n \in \mathbb{N}$, define $E_{\epsilon,n} = \{x \in X : |f(x) - f_n(x)| \geq \epsilon\}$. Then for $n \in \mathbb{N}$,

$$\begin{aligned} \int |f - f_n| &\geq \int_{E_{\epsilon,n}} |f - f_n| \\ &\geq \epsilon \mu(E_{\epsilon,n}). \end{aligned}$$

So for each $n \in \mathbb{N}$, $\mu(E_{\epsilon,n}) \leq \epsilon^{-1} \int |f - f_n|$. Since $\int |f - f_n| \rightarrow 0$, we have that $\mu(E_{\epsilon,n}) \rightarrow 0$. Since $\epsilon > 0$ is arbitrary, $f_n \xrightarrow{\mu} f$ as required. □

Exercise 2.57. Suppose $\mu(X) < \infty$. Define $d : L^0 \times L^0 \rightarrow [0, \infty)$ by

$$d(f, g) = \int \frac{|f - g|}{1 + |f - g|} \quad f, g \in L^0$$

Then d is a metric on L^0 if we identify functions that are equal a.e. and convergence in this metric is equivalent to convergence in measure. Note that for each $f, g \in L^0$, $d(f, g) \leq \mu(X)$.

Proof. Let $f, g \in L^0$. Clearly $d(f, g) = d(g, f)$. If $f = g$ a.e. then clearly $d(f, g) = 0$. Conversely, if $d(f, g) = 0$, then $\frac{|f - g|}{1 + |f - g|} = 0$ a.e and so $|f - g| = 0$ a.e. which implies $f = g$ a.e. It is not hard to show that $\phi : [0, \infty) \rightarrow [0, \infty)$ given by $\phi(x) = \frac{x}{1+x}$ satisfies $\phi(x + y) \leq \phi(x) + \phi(y)$. Thus satisfies the triangle inequality. Now, let $(f_n)_{n \in \mathbb{N}} \subset L^0$. Suppose that $f_n \not\xrightarrow{\mu} f$. Then there exists $\epsilon > 0, \delta > 0$ and a subsequence $(f_{n_k})_{k \in \mathbb{N}}$ such that

for each $k \in \mathbb{N}$, $\mu(E_{\epsilon, n_k}) = \mu(\{x \in X : |f_{n_k} - f| \geq \epsilon\}) \geq \delta$. It is not hard to show that ϕ from earlier is increasing. Thus for each $k \in \mathbb{N}$,

$$\begin{aligned} d(f_{n_k}, f) &= \int \frac{|f_{n_k} - f|}{1 + |f_{n_k} - f|} \\ &\geq \int_{E_{\epsilon, n_k}} \frac{|f_{n_k} - f|}{1 + |f_{n_k} - f|} \\ &\geq \int_{E_{\epsilon, n_k}} \frac{\epsilon}{1 + \epsilon} \\ &\geq \frac{\epsilon \delta}{1 + \epsilon} \end{aligned}$$

So $f_{n_k} \not\stackrel{d}{\rightarrow} f$. Hence $f_{n_k} \stackrel{d}{\rightarrow} f$ implies that $f_{n_k} \stackrel{\mu}{\rightarrow} f$. Conversely, suppose that $f_{n_k} \stackrel{\mu}{\rightarrow} f$. Let $\epsilon > 0$. Then $\delta = \frac{\epsilon}{1 + \mu(X)} > 0$. Choose $N \in \mathbb{N}$ such that for each $n \in \mathbb{N}$, if $n \geq N$, then $\mu(E_{\delta, n}) < \frac{\delta}{1 + \delta}$. Let $n \in \mathbb{N}$. Suppose that $n \geq N$. Since ϕ is increasing and $\phi \leq 1$, we have that

$$\begin{aligned} d(f_n, f) &= \int \frac{|f_n - f|}{1 + |f_n - f|} \\ &= \int_{E_{\delta, n}} \frac{|f_n - f|}{1 + |f_n - f|} + \int_{E_{\delta, n}^c} \frac{|f_n - f|}{1 + |f_n - f|} \\ &\leq \mu(E_{\delta, n}) + \mu(X) \frac{\delta}{1 + \delta} \\ &< \frac{\delta}{1 + \delta} (1 + \mu(X)) \\ &\leq \delta (1 + \mu(X)) \\ &= \epsilon \end{aligned}$$

□

Exercise 2.58. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Suppose that for each $n \in \mathbb{N}$, $f_n \geq 0$ and $f_n \stackrel{\mu}{\rightarrow} f$. Then $f \geq 0$ a.e. and $\int f \leq \liminf_{n \rightarrow \infty} \int f_n$.

Proof. Since $f_n \stackrel{\mu}{\rightarrow} f$, there is a subsequence converging to f a.e. So clearly $f \geq 0$ a.e. Now, choose a subsequence $(f_{n_k})_{k \in \mathbb{N}}$ of $(f_n)_{n \in \mathbb{N}}$ such that $\int f_{n_k} \rightarrow \liminf_{n \rightarrow \infty} \int f_n$. Since $f_n \stackrel{\mu}{\rightarrow} f$ so does $(f_{n_k})_{k \in \mathbb{N}}$. Therefore there exists a subsequence $(f_{n_{k_j}})_{j \in \mathbb{N}}$ of $(f_{n_k})_{k \in \mathbb{N}}$ such that $f_{n_{k_j}} \xrightarrow{\text{a.e.}} f$. Thus $f \geq 0$ a.e. and Fatou's lemma tells us that

$$\begin{aligned} \int f &\leq \liminf_{j \in \mathbb{N}} \int f_{n_{k_j}} \\ &= \liminf_{n \rightarrow \infty} \int f_n. \end{aligned}$$

□

Exercise 2.59. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Suppose that there exists $g \in L^1$ such that for each $n \in \mathbb{N}$, $|f_n| \leq g$. Then $f_n \stackrel{\mu}{\rightarrow} f$ implies that $f \in L^1$ and $f_n \xrightarrow{L^1} f$.

Proof. Clearly $(f_n)_{n \in \mathbb{N}} \subset L^1$. Since $f_n \xrightarrow{\mu} f$, there exists a subsequence $(f_{n_k})_{k \in \mathbb{N}} \subset (f_n)_{n \in \mathbb{N}}$ such that $f_{n_k} \xrightarrow{\text{a.e.}} f$. This implies that $|f| \leq g$ a.e. and so $f \in L^1$. For $n \in \mathbb{N}$, put $h_n = 2g - |f_n - f|$. Then for each $n \in \mathbb{N}$, $h_n \geq 0$ and $h_n \xrightarrow{\mu} 2g$. By the previous exercise

$$\begin{aligned} \int 2g &\leq \liminf_{n \rightarrow \infty} \int (2g - |f_n - f|) \\ &= \int 2g - \limsup_{n \rightarrow \infty} \int |f_n - f|. \end{aligned}$$

So $\limsup_{n \rightarrow \infty} \int |f_n - f| \leq 0$ which implies that $\int |f_n - f| \rightarrow 0$ and $f_n \xrightarrow{L^1} f$ as required. \square

Exercise 2.60. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$, $f \in L^0$ and $\phi : \mathbb{C} \rightarrow \mathbb{C}$.

- (1) If ϕ is continuous, and $f_n \xrightarrow{\text{a.e.}} f$ then $\phi \circ f_n \xrightarrow{\text{a.e.}} \phi \circ f$.
- (2) If ϕ is uniformly continuous and $f_n \rightarrow f$ uniformly, almost uniformly or in measure, then $\phi \circ f_n \rightarrow \phi \circ f$ uniformly, almost uniformly or in measure, respectively.
- (3) Find a counter example to (2) if we drop the word "uniform".

Proof. (1) Clear

(2) Suppose that ϕ is uniformly continuous.

(uniform conv.) Suppose that $f_n \xrightarrow{\text{uni}} f$. Let $\epsilon > 0$. Choose $\delta > 0$ such that for each $z, w \in \mathbb{C}$, if $|z - w| < \delta$, then $|\phi(z) - \phi(w)| < \epsilon$. Now choose $N \in \mathbb{N}$ such that for each $n \in \mathbb{N}$ if $n \geq N$ then for each $x \in X$, $|f_n(x) - f(x)| < \delta$. Let $n \in \mathbb{N}$, suppose $n \geq N$. Let $x \in X$. Then $|\phi(f_n(x)) - \phi(f(x))| < \epsilon$. Thus $\phi \circ f_n \xrightarrow{\text{uni}} \phi \circ f$.

(almost uni.) Suppose that $f_n \xrightarrow{\text{a.u.}} f$. Let $\epsilon > 0$. Choose $N \in \mathcal{A}$ such $\mu(N) < \epsilon$ and $f_n \xrightarrow{\text{uni}} f$ on N^c . Then from above, we know that $\phi \circ f_n \xrightarrow{\text{uni}} \phi \circ f$ on N^c . Thus $\phi \circ f_n \xrightarrow{\text{a.u.}} \phi \circ f$.

(measure) Suppose that $f_n \xrightarrow{\mu} f$. Let $\epsilon > 0$. Choose $\delta > 0$ such that for each $z, w \in \mathbb{C}$, if $|z - w| < \delta$, then $|\phi(z) - \phi(w)| < \epsilon$. Observe that for $x \in X$, if $|f_n(x) - f(x)| < \delta$, then $|\phi(f_n(x)) - \phi(f(x))| < \epsilon$. Hence $E_{n,\epsilon} = \{x \in X : |\phi(f_n(x)) - \phi(f(x))| \geq \epsilon\} \subset F_{n,\delta} = \{x \in X : |f_n(x) - f(x)| \geq \delta\}$. By definition of convergence in measure, $\mu(F_{n,\delta}) \rightarrow 0$. Thus $\mu(E_{n,\epsilon}) \rightarrow 0$. Hence $\phi \circ f_n \xrightarrow{\mu} \phi \circ f$.

(3)

\square

Exercise 2.61. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Suppose that $f_n \xrightarrow{\text{a.u.}} f$. Then $f_n \xrightarrow{\mu} f$ and $f_n \xrightarrow{\text{a.e.}} f$.

Proof. (measure) Let $\epsilon > 0$, $\delta > 0$. Choose $M \in \mathcal{A}$ such that $\mu(M) < \delta$ and $f_n \xrightarrow{\text{uni}} f$ on M^c . Choose $N \in \mathbb{N}$ such that for each $n \in \mathbb{N}$, if $n \geq N$, then for each $x \in M^c$, $|f_n(x) - f(x)| < \epsilon$. Let $n \in \mathbb{N}$. Suppose $n \geq N$. Then $E_{\epsilon,n} \subset M$ and $\mu(E_{\epsilon,n}) < \delta$. Thus $\mu(E_{\epsilon,n}) \rightarrow 0$ and $f_n \xrightarrow{\mu} f$.

(a.e.) For each $n \in \mathbb{N}$, Choose $N_n \in \mathcal{A}$ such that $\mu(N_n) < 1/n$ and $f_n \xrightarrow{\text{uni}} f$ on N_n^c . Observe that for $x \in X$, if $x \in \bigcup_{n \in \mathbb{N}} N_n^c$, then $f_n(x) \rightarrow f(x)$. Thus $N = \{x \in X : f_n(x) \not\rightarrow f(x)\} \subset \bigcap_{n \in \mathbb{N}} N_n$. Therefore $\mu(N) = 0$ and $f_n \xrightarrow{\text{a.e.}} f$. \square

Exercise 2.62. Let $(f_n)_{n \in \mathbb{N}}, (g_n)_{n \in \mathbb{N}} \subset L^0$ and $f, g \in L^0$. Suppose that $f_n \xrightarrow{\mu} f$ and $g_n \xrightarrow{\mu} g$. Then

- (1) $f_n + g_n \xrightarrow{\mu} f + g$
- (2) if $\mu(X) < \infty$, then $f_n g_n \xrightarrow{\mu} f g$

Proof. (1) Let $\epsilon > 0$. For convenience, put $F_{n,\epsilon/2} = \{x \in X : |f_n(x) - f(x)| \geq \epsilon/2\}$, $G_{n,\epsilon/2} = \{x \in X : |g_n(x) - g(x)| \geq \epsilon/2\}$, and $(F + G)_{n,\epsilon} = \{x \in X : |f_n(x) + g_n(x) - (f(x) + g(x))| \geq \epsilon\}$. Observe that for $x \in X$, $|f_n(x) + g_n(x) - (f(x) + g(x))| \leq |f_n(x) - f(x)| + |g_n(x) - g(x)|$. Thus $(F + G)_{n,\epsilon} \subset F_{n,\epsilon/2} \cup G_{n,\epsilon/2}$. Since $\mu(F_{n,\epsilon/2} \cup G_{n,\epsilon/2}) \leq \mu(F_{n,\epsilon/2}) + \mu(G_{n,\epsilon/2}) \rightarrow 0$, we have that $\mu((F + G)_{n,\epsilon}) \rightarrow 0$. Hence $f_n + g_n \xrightarrow{\mu} f + g$.

- (2) Suppose that $\mu(X) < \infty$. Let $(f_{n_k} g_{n_k})_{k \in \mathbb{N}}$ be a subsequence of $(f_n g_n)_{n \in \mathbb{N}}$. Choose a subsequence $(f_{n_{k_j}} g_{n_{k_j}})_{j \in \mathbb{N}}$ such that $f_{n_{k_j}} \xrightarrow{\text{a.e.}} f$ and $g_{n_{k_j}} \xrightarrow{\text{a.e.}} g$. Then $f_{n_{k_j}} g_{n_{k_j}} \xrightarrow{\text{a.e.}} f g$. Egoroff's theorem tells us that $f_{n_{k_j}} g_{n_{k_j}} \xrightarrow{\text{a.u.}} f g$, which implies that $f_{n_{k_j}} g_{n_{k_j}} \xrightarrow{\mu} f g$. Thus for each subsequence $(f_{n_k} g_{n_k})_{k \in \mathbb{N}}$ of $(f_n g_n)_{n \in \mathbb{N}}$, there exists a subsequence $(f_{n_{k_j}} g_{n_{k_j}})_{j \in \mathbb{N}}$ of $(f_{n_k} g_{n_k})_{k \in \mathbb{N}}$ such that $f_{n_{k_j}} g_{n_{k_j}} \xrightarrow{\mu} f g$. Using the fact that this is equivalent to convergence in a metric defined in an earlier exercise, we have that $f_n g_n \xrightarrow{\mu} f g$. □

Exercise 2.63. Let $(f_n)_{n \in \mathbb{N}} \subset L^0$ and $f \in L^0$. Suppose that for each $\epsilon > 0$,

$$\sum_{n \in \mathbb{N}} \mu(\{x \in X : |f_n(x) - f(x)| > \epsilon\}) < \infty$$

Then $f_n \xrightarrow{\text{a.e.}} f$.

Proof. Let $\epsilon > 0$. By assumption we know that

$$\begin{aligned} \int \left[\sum_{n \in \mathbb{N}} \chi_{\{x \in X : |f_n(x) - f(x)| > \epsilon\}} \right] d\mu &= \sum_{n \in \mathbb{N}} \int \chi_{\{x \in X : |f_n(x) - f(x)| > \epsilon\}} d\mu \\ &= \sum_{n \in \mathbb{N}} \mu(\{x \in X : |f_n(x) - f(x)| > \epsilon\}) \\ &< \infty \end{aligned}$$

Thus we also know that $\sum_{n \in \mathbb{N}} \chi_{\{x \in X : |f_n(x) - f(x)| > \epsilon\}} < \infty$ a.e. Equivalently, we could say that for a.e. $x \in X$, $|\{n \in \mathbb{N} : |f_n(x) - f(x)| > \epsilon\}| < \infty$. For $k \in \mathbb{N}$, define $N_k = \{x \in X : \sum_{n \in \mathbb{N}} \chi_{\{x \in X : |f_n(x) - f(x)| > 1/k\}} = \infty\}$. Then for each $k \in \mathbb{N}$, $\mu(N_k) = 0$. Define $N = \bigcup_{k \in \mathbb{N}} N_k$. Then $\mu(N) = 0$. Let $x \in N^c$ and $\epsilon > 0$. Choose $k \in \mathbb{N}$ such that $1/k < \epsilon$. Then $\{n \in \mathbb{N} : |f_n(x) - f(x)| > \epsilon\} \subset \{n \in \mathbb{N} : |f_n(x) - f(x)| > 1/k\}$ which is finite because $x \in N_k^c$. Put $M = \max\{n \in \mathbb{N} : |f_n(x) - f(x)| > \epsilon\}$. Then for $m \geq M$, $|f_m(x) - f(x)| \leq \epsilon$. Thus $f_n(x) \rightarrow f(x)$. Hence $f_n \xrightarrow{\text{a.e.}} f$. □

3. DIFFERENTIATION

3.1. Signed Measures.

Definition 3.1. Let (X, \mathcal{A}) be a measurable space and $\nu : \mathcal{A} \rightarrow [-\infty, \infty]$. Then ν is said to be a **signed measure** if

- (1) for each $E \in \mathcal{A}$, $\nu(E) < \infty$ or for each $E \in \mathcal{A}$, $\nu(E) > -\infty$.
- (2) $\nu(\emptyset) = 0$

(3) for each $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ if $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ is disjoint, then $\nu(\bigcup_{n \in \mathbb{N}} E_n) = \sum_{n \in \mathbb{N}} \nu(E_n)$ and if $|\sum_{n \in \mathbb{N}} \nu(E_n)| < \infty$, then $\sum_{n \in \mathbb{N}} \nu(E_n)$ converges absolutely.

Exercise 3.2. Let $\nu : \mathcal{A} \rightarrow [0, \infty]$ be a signed measure and $(E_n)_{n \in \mathbb{N}}, (F_n)_{n \in \mathbb{N}} \subset \mathcal{A}$. If $(E_n)_{n \in \mathbb{N}}$ is increasing, then $\nu(\bigcup_{n \in \mathbb{N}} E_n) = \lim_{n \rightarrow \infty} \nu(E_n)$. If $(F_n)_{n \in \mathbb{N}}$ is decreasing and $|\nu(E_1)| < \infty$, then $\nu(\bigcap_{n \in \mathbb{N}} F_n) = \lim_{n \rightarrow \infty} \nu(F_n)$.

Proof. Put $E'_1 = E_1$, $F'_1 = F_1$ and for $n \in \mathbb{N}$, $n \geq 2$, put $E'_n = E_n \setminus E_{n-1}$ and $F'_n = F_1 \setminus F_n$. Then $(E'_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ is disjoint. Thus

$$\begin{aligned} \nu(\bigcup_{n \in \mathbb{N}} E_n) &= \nu(\bigcup_{n \in \mathbb{N}} E'_n) \\ &= \sum_{n \in \mathbb{N}} \nu(E'_n) \\ &= \lim_{n \rightarrow \infty} \sum_{n=1}^n \nu(E'_n) \\ &= \lim_{n \rightarrow \infty} \nu(E_n) \end{aligned}$$

Since $(F'_n)_{n \in \mathbb{N}}$ is increasing, we now know that

$$\begin{aligned} \nu(F_1) - \nu(\bigcap_{n \in \mathbb{N}} F_n) &= \nu(F_1 \setminus \bigcap_{n \in \mathbb{N}} F_n) \\ &= \nu(\bigcup_{n \in \mathbb{N}} F'_n) \\ &= \lim_{n \rightarrow \infty} \nu(F'_n) \\ &= \lim_{n \rightarrow \infty} \nu(F_1 \setminus F_n) \\ &= \nu(F_1) - \lim_{n \rightarrow \infty} \nu(F_n) \end{aligned}$$

Since $|\nu(F_1)| < \infty$, we see that $\nu(\bigcap_{n \in \mathbb{N}} F_n) = \lim_{n \rightarrow \infty} \nu(F_n)$. □

Definition 3.3. Let (X, \mathcal{A}) be a measurable space and $\nu : \mathcal{A} \rightarrow [-\infty, \infty]$ a signed measure and $E \in \mathcal{A}$. Then E is said to be ν -**positive**, ν -**negative** and ν -**null** if for each $F \in \mathcal{A}$, $F \subset E$ implies that $\nu(F) \geq 0$, $\nu(F) \leq 0$, $\nu(F) = 0$ respectively.

Exercise 3.4. Let $E \subset \mathcal{A}$. If E is positive, negative or null, then for each $F \in \mathcal{A}$, if $F \subset E$, then F is positive, negative or null respectively.

Proof. Clear □

Exercise 3.5. Let $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ be positive, negative or null. Then $\bigcup_{n \in \mathbb{N}} E_n$ is positive, negative or null respectively.

Proof. Suppose that $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$ is positive. Let $F \in \mathcal{A}$. Suppose that $F \subset \bigcup_{n \in \mathbb{N}} E_n$. Put

$P_1 = E_1$ and for $n \in \mathbb{N}$, $n \geq 2$, put $P_n = E_n \setminus (\bigcup_{j=1}^{n-1} E_j)$. So $\bigcup_{n \in \mathbb{N}} P_n = \bigcup_{n \in \mathbb{N}} E_n$ and $(P_n)_{n \in \mathbb{N}}$ is

disjoint. Thus

$$\begin{aligned}\nu(F) &= \nu\left(F \cap \bigcup_{n \in \mathbb{N}} P_n\right) \\ &= \nu\left(\bigcup_{n \in \mathbb{N}} (F \cap P_n)\right) \\ &= \sum_{n \in \mathbb{N}} \nu(F \cap P_n) \\ &\geq 0\end{aligned}$$

The process is the same if $(E_n)_{n \in \mathbb{N}}$ is negative and null. \square

Theorem 3.6. *Hahn Decomposition:* Let ν be a signed measure on (X, \mathcal{A}) . Then there exist $P, N \in \mathcal{A}$ such that P is positive, N is negative, $X = N \cup P$ and $N \cap P = \emptyset$. Furthermore, these two sets are unique in the following sense: For any $P', N' \in \mathcal{A}$, if N, P satisfy the properties above, $P' \Delta P = N' \Delta N$ is null.

Definition 3.7. Let ν be a signed measure on (X, \mathcal{A}) and $P, N \in \mathcal{A}$. Then P and N are said to form a **Hahn decomposition** of X with respect to ν if P, N satisfy the results in the above theorem.

Definition 3.8. Let μ, ν be signed measures on (X, \mathcal{A}) . Then μ and ν are said to be **mutually singular** if there exist $E, F \in \mathcal{A}$ such that $X = E \cup F$, $E \cap F = \emptyset$ and E is μ -null and F is ν -null. We will denote this by $\mu \perp \nu$.

Theorem 3.9. *Jordan Decomposition:* Let ν be a signed measure on (X, \mathcal{A}) . Then there exist unique positive measures ν^+ and ν^- on (X, \mathcal{A}) such that $\nu = \nu^+ - \nu^-$ and $\nu^+ \perp \nu^-$.

Proof. Choose a Hahn decomposition P, N of X with respect to ν . Define ν^+, ν^- by $\nu^+(E) = \nu(E \cap P)$ and $\nu^-(E) = \nu(E \cap N)$. \square

Definition 3.10. Let ν be a signed measure on (X, \mathcal{A}) . Then ν^+ and ν^- from the last theorem are called the **positive** and **negative variations** of ν respectively. We define the **total variation** measure $|\nu|$ on (X, \mathcal{A}) by $|\nu| = \nu^+ + \nu^-$.

Definition 3.11. Let ν be a signed measure on (X, \mathcal{A}) . Then ν is said to be σ -finite if $|\nu|$ is σ -finite.

Exercise 3.12. Let ν be a signed measure and λ, μ positive measures on (X, \mathcal{A}) . Suppose that $\nu = \lambda - \mu$. Then $\lambda \geq \nu^+$ and $\mu \geq \nu^-$.

Proof. Choose a Hahn decomposition P, N of X with respect to ν . Let $E \in \mathcal{A}$. Then

$$\begin{aligned}\lambda(E \cap P) - \mu(E \cap P) &= \nu(E \cap P) \\ &= \nu^+(E \cap P)\end{aligned}$$

So $\lambda(E \cap P) \geq \nu^+(E \cap P)$ and therefore

$$\begin{aligned}\lambda(E) &= \lambda(E \cap P) + \lambda(E \cap N) \\ &\geq \nu^+(E \cap P) + \lambda(E \cap N) \\ &\geq \nu^+(E \cap P) \\ &= \nu^+(E)\end{aligned}$$

Similarly $\mu(E \cap N) \geq \nu^-(E \cap N)$ and $\mu(E) \geq \nu^-(E)$. \square

Exercise 3.13. Let ν_1, ν_2 be signed measures on (X, \mathcal{A}) . Suppose that $\nu_1 + \nu_2$ is a signed measure. Then $|\nu_1 + \nu_2| \leq |\nu_1| + |\nu_2|$. (Hint: use the last exercise)

Proof. Since

$$\begin{aligned}\nu_1 + \nu_2 &= (\nu_1^+ - \nu_1^-) + (\nu_2^+ - \nu_2^-) \\ &= (\nu_1^+ + \nu_2^+) - (\nu_1^- + \nu_2^-)\end{aligned}$$

the previous exercise tells us that $\lambda = \nu_1^+ + \nu_2^+ \geq (\nu_1 + \nu_2)^+$ and $\mu = \nu_1^- + \nu_2^- \geq (\nu_1 + \nu_2)^-$. Therefore

$$\begin{aligned}|\nu_1 + \nu_2| &= (\nu_1 + \nu_2)^+ + (\nu_1 + \nu_2)^- \\ &\leq (\nu_1^+ + \nu_2^+) + (\nu_1^- + \nu_2^-) \\ &= (\nu_1^+ + \nu_1^-) + (\nu_2^+ + \nu_2^-) \\ &= |\nu_1| + |\nu_2|\end{aligned}$$

□

Note 3.14. Recall that a previous exercise from the section on complex valued functions tells us that $L^1(|\nu|) = L^1(\nu^+) \cap L^1(\nu^-)$.

Definition 3.15. Let ν be a signed measure on (X, \mathcal{A}) . Then we define $L^1(\nu) = L^1(|\nu|)$. For $f \in L^1(\nu)$, we define

$$\int f d\nu = \int f d\nu^+ - \int f d\nu^-$$

Exercise 3.16. Let ν_1, ν_2 be signed measures on (X, \mathcal{A}) . Suppose that $\nu_1 + \nu_2$ is a signed measure. Then $L^1(\nu_1) \cap L^1(\nu_2) \subset L^1(\nu_1 + \nu_2)$

Proof. The previous exercise tells us that $|\nu_1 + \nu_2| \leq |\nu_1| + |\nu_2|$. Two previous exercises from the section on nonnegative functions tells us that

$$\begin{aligned}\int |f| d|\nu_1 + \nu_2| &\leq \int |f| d(|\nu_1| + |\nu_2|) \\ &= \int |f| d|\nu_1| + \int |f| d|\nu_2|\end{aligned}$$

□

Let ν, μ be signed measures on (X, \mathcal{A}) and $E \in \mathcal{A}$. Then

- (1) E is ν -null iff $|\nu|(E) = 0$
- (2) $\nu \perp \mu$ iff $|\nu| \perp \mu$ iff $\nu^+ \perp \mu$ and $\nu^- \perp \mu$.

Proof. (1) Suppose that E is ν -null. Choose a Hahn decomposition P, N of X with respect to ν . Then $\nu^+(E) = \nu(E \cap P) = 0$ and $\nu^-(E) = \nu(E \cap N) = 0$. Therefore $|\nu|(E) = \nu^+(E) + \nu^-(E) = 0$. Conversely, suppose that $|\nu|(E) = 0$. Then $\nu^+(E) = \nu^-(E) = 0$. Let $F \in \mathcal{A}$. Suppose that $F \subset E$. Then $\nu^+(F) = 0$ and $\nu^-(F) = 0$. Therefore $\nu(F) = \nu^+(F) - \nu^-(F) = 0$. So E is ν -null.

- (2) Suppose that $\nu \perp \mu$. Then there exist $E, F \in \mathcal{A}$ such that $E \cup F = X$, $E \cap F = \emptyset$, E is μ -null and F is ν -null. By (1), F is $|\nu|$ -null and thus $|\nu| \perp \mu$. If $|\nu| \perp \mu$, choose $E, F \in \mathcal{A}$ as before. Since F is $|\nu|$ -null, we know that $\nu^+(F) + \nu^-(F) = |\nu|(F) = 0$. This implies that F is ν^+ -null and F is ν^- -null. So $\nu^+ \perp \mu$ and $\nu^- \perp \mu$. Finally assume that $\nu^+ \perp \mu$ and $\nu^- \perp \mu$. **FINISH!!!!**

□

Exercise 3.17. Let ν be a signed measure on (X, \mathcal{A}) . Then

- (1) for $f \in L^1(\nu)$, $|\int f d\nu| \leq \int |f| d|\nu|$
- (2) if ν is finite, then for each $E \in \mathcal{A}$, $|\nu|(E) = \sup\{|\int_E f d\nu| : f \text{ is measurable and } |f| \leq 1\}$

Proof. (1) Let $f \in L^1(\nu)$. Then

$$\begin{aligned} \left| \int f d\nu \right| &= \left| \int f d\nu^+ - \int f d\nu^- \right| \\ &\leq \left| \int f d\nu^+ \right| + \left| \int f d\nu^- \right| \\ &\leq \int |f| d\nu^+ + \int |f| d\nu^- \\ &= \int |f| d(\nu^+ + \nu^-) \\ &= \int |f| d|\nu| \end{aligned}$$

- (2) Let $E \in \mathcal{A}$. Let $f : X \rightarrow \mathbb{R}$ be measurable and suppose that $|f| \leq 1$. Since ν is finite, so is $|\nu|$ and thus $f \in L^1(\nu)$. Then (1) tells us that

$$\begin{aligned} \left| \int_E f d\nu \right| &\leq \int_E |f| d|\nu| \\ &\leq |\nu|(E) \end{aligned}$$

Now, choose a Hahn decomposition P, N of X with respect to ν . Define $f = \chi_P - \chi_N$. Then $|f| \leq 1$, f is measurable and

$$\begin{aligned} \left| \int_E f d\nu \right| &= \left| \int_E f d\nu^+ - \int_E f d\nu^- \right| \\ &= |\nu^+(E \cap P) + \nu^-(E \cap N)| \\ &= \nu^+(E) + \nu^-(E) \\ &= |\nu|(E). \end{aligned}$$

□

Exercise 3.18. Let μ be a positive measure on (X, \mathcal{A}) and $f \in L^0(X, \mathcal{A})$ extended μ -integrable. Define ν on (X, \mathcal{A}) by $\nu(E) = \int_E f d\mu$. Then

- (1) ν is a signed measure
- (2) for each $E \in \mathcal{A}$, $|\nu|(E) = \int_E |f| d\mu$.

Proof. (1) Clearly $\nu(\emptyset) = 0$ and ν is finite by assumption. Let $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$. Suppose that $(E_n)_{n \in \mathbb{N}}$ is disjoint. Then

$$\begin{aligned}
 \nu\left(\bigcup_{n \in \mathbb{N}} E_n\right) &= \int_{\bigcup_{n \in \mathbb{N}} E_n} f d\mu \\
 &= \int_{\bigcup_{n \in \mathbb{N}} E_n} f^+ d\mu - \int_{\bigcup_{n \in \mathbb{N}} E_n} f^- d\mu \\
 &= \sum_{n \in \mathbb{N}} \int_{E_n} f^+ d\mu - \sum_{n \in \mathbb{N}} \int_{E_n} f^- d\mu \\
 &= \sum_{n \in \mathbb{N}} \left[\int_{E_n} f^+ d\mu - \int_{E_n} f^- d\mu \right] \\
 &= \sum_{n \in \mathbb{N}} \int_{E_n} f d\mu \\
 &= \sum_{n \in \mathbb{N}} \nu(E_n)
 \end{aligned}$$

If $|\nu(\bigcup_{n \in \mathbb{N}} E_n)| < \infty$, then $\int_{\bigcup_{n \in \mathbb{N}} E_n} f^+ d\mu < \infty$ and $\int_{\bigcup_{n \in \mathbb{N}} E_n} f^- d\mu < \infty$ because

$$\begin{aligned}
 |\nu(\bigcup_{n \in \mathbb{N}} E_n)| &= \left| \int_{\bigcup_{n \in \mathbb{N}} E_n} f d\mu \right| \\
 &= \left| \int_{\bigcup_{n \in \mathbb{N}} E_n} f^+ d\mu - \int_{\bigcup_{n \in \mathbb{N}} E_n} f^- d\mu \right|
 \end{aligned}$$

Therefore, we have that

$$\begin{aligned}
 \sum_{n \in \mathbb{N}} |\nu(E_n)| &= \sum_{n \in \mathbb{N}} \left| \int_{E_n} f d\mu \right| \\
 &= \sum_{n \in \mathbb{N}} \left| \int_{E_n} f^+ d\mu - \int_{E_n} f^- d\mu \right| \\
 &\leq \sum_{n \in \mathbb{N}} \int_{E_n} f^+ d\mu + \sum_{n \in \mathbb{N}} \int_{E_n} f^- d\mu \\
 &= \int_{\bigcup_{n \in \mathbb{N}} E_n} f^+ d\mu + \int_{\bigcup_{n \in \mathbb{N}} E_n} f^- d\mu \\
 &< \infty
 \end{aligned}$$

So the sum $\sum_{n \in \mathbb{N}} \nu(E_n)$ converges absolutely and ν is a signed measure.

- (2) Put $P = \{x \in X : f(x) \geq 0\}$ and $N = \{x \in X : f(x) < 0\}$. Then P, N form a Hahn decomposition of X with respect to ν . Thus for $E \in \mathcal{A}$,

$$\nu^+(E) = \int_{E \cap P} f d\mu = \int_E f^+ d\mu$$

and

$$\nu^-(E) = \int_{E \cap N} f d\mu = \int_E f^- d\mu$$

. So for $E \in \mathcal{A}$,

$$|\nu|(E) = \int_E f^+ d\mu + \int_E f^- d\mu = \int_E |f| d\mu$$

□

3.2. The Lebesgue-Radon-Nikodym Theorem.

Definition 3.19. Let (X, \mathcal{A}) be a measurable space, ν be a signed measure on (X, \mathcal{A}) and μ a measure on (X, \mathcal{A}) . Then ν is said to be **absolutely continuous** with respect to μ , denoted $\nu \ll \mu$, if for each $E \in \mathcal{A}$, $\mu(E) = 0$ implies that $\nu(E) = 0$.

Note 3.20. If there exists an extended μ -integrable $f \in L^0(X, \mathcal{A})$ such that for each $E \in \mathcal{A}$, $\nu(E) = \int_E f d\mu$, then we write $d\nu = f d\mu$.

Theorem 3.21. Let (X, \mathcal{A}) be a measurable space, ν be a σ -finite signed measure on (X, \mathcal{A}) and μ a σ -finite measure on (X, \mathcal{A}) . Then there exist unique σ -finite signed measures λ, ρ on (X, \mathcal{A}) such that $\lambda \perp \mu$, $\rho \ll \mu$ and $\nu = \lambda + \rho$, and there exists an extended μ -integrable $f \in L^0(X, \mathcal{A})$ such that $\rho = f d\mu$ and f is unique μ -a.e.

Definition 3.22. The decomposition $\nu = \lambda + \rho$ is referred to as the **Lebesgue decomposition** of ν . In the case $\nu \ll \mu$, we have $\lambda = 0$ and $\rho = \nu$ and we define the **Radon-Nikodym derivative of ν with respect to μ** , denoted by $d\nu/d\mu$, to be $d\nu/d\mu = f$ where $d\nu = f d\mu$.

Theorem 3.23. Let ν be a σ -finite signed measure on (X, \mathcal{A}) and μ, λ σ -finite measures on (X, \mathcal{A}) . Suppose that $\nu \ll \mu$ and $\mu \ll \lambda$. Then

(1) for each $g \in L^1(\nu)$, $g(d\nu/d\mu) \in L^1(\mu)$ and

$$\int g d\nu = \int g \frac{d\nu}{d\mu} d\mu$$

(2) $\nu \ll \lambda$ and

$$\frac{d\nu}{d\lambda} = \frac{d\nu}{d\mu} \frac{d\mu}{d\lambda} \quad \lambda\text{-a.e.}$$

Exercise 3.24. Let $(\nu_n)_{n \in \mathbb{N}}$ be a sequence of measures and μ a measure.

- (1) If for each $n \in \mathbb{N}$, $\nu_n \ll \mu$, then $\sum_{n \in \mathbb{N}} \nu_n \ll \mu$.
- (2) If for each $n \in \mathbb{N}$, $\nu_n \perp \mu$, then $\sum_{n \in \mathbb{N}} \nu_n \perp \mu$.

Proof. (1) Let $E \in \mathcal{A}$. Suppose that $\mu(E) = 0$. Then for each $n \in \mathbb{N}$, $\nu_i(E) = 0$ and thus $\sum_{n \in \mathbb{N}} \nu_n(E) = 0$. Hence $\sum_{n \in \mathbb{N}} \nu_n \ll \mu$.

- (2) For each $n \in \mathbb{N}$, there exist $N_i, M_i \in \mathcal{A}$ such that $N_i \cap M_i = \emptyset$, $N_i \cup M_i = X$ and $\nu_i(M_i) = \mu(N_i) = 0$. Put $N = \bigcup_{n \in \mathbb{N}} N_i$ and $M = N^c$. Note that for each $n \in \mathbb{N}$, $M \subset N_i^c = M_i$. So $\mu(N) \leq \sum_{n \in \mathbb{N}} \mu(N_i) = 0$ and $(\sum_{n \in \mathbb{N}} \nu_i)(M) \leq \sum_{n \in \mathbb{N}} \nu_i(M_i) = 0$. Thus $\sum_{n \in \mathbb{N}} \nu_i \perp \mu$.

□

Exercise 3.25. Choose $X = [0, 1]$, $\mathcal{A} = \mathcal{B}_{[0,1]}$. Let m be Lebesgue measure and μ the counting measure.

Then

- (1) $m \ll \mu$ but for each $f \in L^+$, $dm \neq f d\mu$
- (2) There is no Lebesgue decomposition of μ with respect to m .

Proof. (1) Let $E \in \mathcal{A}$. If $\mu(E) = 0$, then $E = \emptyset$ and $m(E) = 0$. So $m \ll \mu$. Suppose for the sake of contradiction that there exists $f \in L^+$ such that $dm = f d\mu$. Then

$$\begin{aligned} 1 &= m(X) \\ &= \sum_{x \in X} f(x) \end{aligned}$$

Put $Z = \{x \in X : f(x) \neq 0\}$. Then Z is countable. So

$$\begin{aligned} 1 &= m(X \setminus Z) \\ &= \sum_{x \in X \setminus Z} f(x) \\ &= 0 \end{aligned}$$

This is a contradiction, so no such f exists.

- (2) Suppose for the sake of contradiction that there is a Lebesgue decomposition for μ with respect to m given by $\mu = \lambda + \rho$ where $\lambda \perp m$ and $\rho \ll m$. We may assume λ and ρ are positive. Then for each $x \in X$, $m(\{x\}) = 0$ which implies that $\rho(\{x\}) = 0$. Let $E \subset X$, if E is countable, then $\lambda(E) = \mu(E)$. If E is uncountable, choose $F \subset E$ such that F is countable. Then

$$\begin{aligned} \lambda(E) &\geq \lambda(F) \\ &= \mu(F) \\ &= \infty \end{aligned}$$

So $\lambda = \mu$. This is a contradiction since $\mu \not\ll m$. □

Exercise 3.26. Let (X, \mathcal{F}, μ) be a measure space and \mathcal{E} a sub σ -alg of \mathcal{F} and $f \in L^1(\mu)$. Define $\nu : \mathcal{E} \rightarrow [0, \infty]$ by $\nu(E) = \int_E f d\mu$. Let $\bar{\mu}$ be the restriction of μ to \mathcal{E} . Define the **expectation of f given \mathcal{E}** to be $E[f|\mathcal{E}] = d\nu/d\bar{\mu}$. Then for each $E \in \mathcal{E}$,

$$\int_E E[f|\mathcal{E}] d\mu = \int_E f d\mu$$

Proof. Let $E \in \mathcal{E}$. By definition,

$$\begin{aligned} \int_E E[f|\mathcal{E}] d\mu &= \nu(E) \\ &= \int_E f d\mu \end{aligned}$$

□

3.3. Complex Measures.

Definition 3.27. Let (X, \mathcal{A}) be a measurable space and $\nu : \mathcal{A} \rightarrow \mathbb{C}$. Then ν is said to be a **complex measure** if

- (1) $\nu(\emptyset) = 0$

(2) for each sequence $(E_n)_{n \in \mathbb{N}} \subset \mathcal{A}$, if $(E_n)_{n \in \mathbb{N}}$ is disjoint, then $\nu(\bigcup_{n \in \mathbb{N}} E_n) = \sum_{n \in \mathbb{N}} \nu(E_n)$ and $\sum_{n \in \mathbb{N}} \nu(E_n)$ converges absolutely.

Note 3.28. We use the same definitions for mutual orthogonality and absolute continuity when discussing complex measures instead of signed measures.

4. APPENDIX

4.1. Summation.

Definition 4.1. Let $f : X \rightarrow [0, \infty)$, Then we define

$$\sum_{x \in X} f(x) := \sup_{\substack{F \subset X \\ F \text{ finite}}} \sum_{x \in F} f(x)$$

This definition coincides with the usual notion of summation when X is countable. For $f : X \rightarrow \mathbb{C}$, we can write $f = g + ih$ where $g, h : X \rightarrow \mathbb{R}$. If

$$\sum_{x \in X} |f(x)| < \infty,$$

then the same is true for g^+, g^-, h^+, h^- . In this case, we may define

$$\sum_{x \in X} f(x)$$

in the obvious way.