Problem Set 5

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1 Problem 1

We first make the following claim (TODO):

$$\begin{aligned}
S &\coloneqq \sum_{j=1}^\infty \sum_{k=1}^\infty a_{jk} = \sup \left\{ \sum_{(j,k)\in B} a_{jk} \ni B \subset \mathbb{N}^2,\ |B| < \infty \right\} \\
T &\coloneqq \sum_{k=1}^\infty \sum_{j=1}^\infty a_{kj} = \sup \left\{ \sum_{(j,k)\in C} a_{kj} \ni C \subset \mathbb{N}^2,\ |B| < \infty \right\}.
\end{aligned}$$

We will show that $S = T$ by showing that $S \leq T$ and $T \leq S$.

Let $B \subset \mathbb{N}^2$ be finite, so $B \subseteq [0, I] \times [0, J] \subset \mathbb{N}^2$.

Now letting $R > \max(I, J)$, we can define $C = [0, R]^2$, which satisfies $B \subseteq C \subset \mathbb{N}^2$ and $|C| < \infty$.

Moreover, since $a_{jk} \geq 0$ for all pairs (j, k), we have the following inequality:

$$\sum_{(j,k)\in B} a_{jk} < \sum_{(k,j)\in C} a_{jk} \leq \sum_{(k,j)\in C} a_{jk} \leq T,$$

since T is a supremum over *all* such sets C, and the terms of any finite sum can be rearranged.

But since this holds for every B, we this inequality also holds for the supremum of the smaller term by order-limit laws, and so

$$S \coloneqq \sup_B \sum_{(k,j)\in B} a_{jk} \leq T.$$

(Use epsilon-delta argument)

An identical argument shows that $T \leq S$, yielding the desired equality. $\square$

2 Problem 2

We want to show the following equality:

$$\int_0^1 g(x)\ dx = \int_0^1 f(x)\ dx.$$

To that end, we can rewrite this using the integral definition of $g(x)$:

$$\int_0^1 \int_x^1 \frac{f(t)}{t}\ dt\ dx = \int_0^1 f(x)\ dx$$

Note that if we can switch the order of integration, we would have

$$\begin{aligned}
\int_0^1 \int_x^1 \frac{f(t)}{t}\ dt\ dx &=_? \int_0^1 \int_0^t \frac{f(t)}{t}\ dx\ dt \\
&= \int_0^1 \frac{f(t)}{t} \int_0^t\ dx\ dt \\
&= \int_0^1 \frac{f(t)}{t}(t-0)\ dt \\
&= \int_0^1 f(t)\ dt,
\end{aligned}$$

which is what we wanted to show, and so we are simply left with the task of showing that this is switch of integrals is justified.

To this end, define

$$\begin{aligned}
F &: \mathbb{R}^2 \to \mathbb{R} \\
(x,t) &\mapsto \frac{\chi_A(x,t)\hat{f}(x,t)}{t}.
\end{aligned}$$

where $A = \left\{(x,t) \subset \mathbb{R}^2 \ni 0 \leq x \leq t \leq 1\right\}$ and $\hat{f}(x,t) \coloneqq f(t)$ is the cylinder on f.

This defines a measurable function on $\mathbb{R}^2$, since characteristic functions are measurable, the cylinder over a measurable function is measurable, and products/quotients of measurable functions are measurable.

In particular, $|F|$ is measurable and non-negative, and so we can apply Tonelli to $|F|$. This allows us to write

$$
\begin{aligned}
\int_{\mathbb{R}^2} |F| &= \int_0^1 \int_0^t \left| \frac{f(t)}{t} \right| \; dx \; dt \\
&= \int_0^1 \int_0^t \frac{|f(t)|}{t} \; dx \; dt \quad \text{since } t > 0 \\
&= \int_0^1 \frac{|f(t)|}{t} \int_0^t \; dx \; dt \\
&= \int_0^1 |f(t)| < \infty,
\end{aligned}
$$

where the switch is justified by Tonelli and the last inequality holds because f was assumed to be measurable.

Since this shows that $F \in L^1(\mathbb{R}^2)$, and we can thus apply Fubini to F to justify the initial switch. □

3 Problem 3

Let $A = \{0 \leq x \leq y\} \subset \mathbb{R}^2$, and define

$$
\begin{aligned}
f(x, y) &= \frac{x^{1/3}}{(1 + xy)^{3/2}} \\
F(x, y) &= \chi_A(x, y) f(x, y).
\end{aligned}
$$

Note that F Then, if all iterated integrals exist and a switch of integration order is justified, we would have

$$
\begin{aligned}
\int_{\mathbb{R}^2} F &=_? \int_0^\infty \int_y^\infty f(x, y) \; dx \; dy \\
&=_? \int_0^\infty \int_x^\infty \frac{x^{1/3}}{(1 + xy)^{3/2}} \; dy \; dx \\
&= 2 \int_{\mathbb{R}} \frac{1}{x^{2/3}\sqrt{1 + x^2}} \; dx \\
&= 2 \int_0^1 \frac{1}{x^{2/3}\sqrt{1 + x^2}} \; dx + 2 \int_1^\infty \frac{1}{x^{2/3}\sqrt{1 + x^2}} \; dx \\
&\leq \int_0^1 x^{-2/3} \; dx + \int_0^\infty x^{-5/3} \\
&= 2(3) + 2\left(\frac{3}{2}\right) < \infty,
\end{aligned}
$$

where the first term in the split integral is bounded by using the fact that $\sqrt{1 + x^2} \geq \sqrt{x^2} = x$, and the second term from $x > 1 \implies x > 0 \implies \sqrt{1 + x^2} \geq \sqrt{1}$.

Since F is non-negative, we have $|F| = F$, and so the above computation would imply that $F \in L^1(\mathbb{R}^2)$. It thus remains to show that $\int F$ is equal to its iterated integrals, and that the switch of integration order is justified

Since F is non-negative, Tonelli can be applied directly if F is measurable in $\mathbb{R}^2$. But f is measurable on A, since it is continuous at almost every point in A, and χ_A is measurable, so F is a product of measurable functions and thus measurable.