

Problem Set 5

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1 Problem 1

We first make the following definitions:

$$S := \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} a_{jk} = \sup \left\{ \sum_{(j,k) \in B} a_{jk} \mid B \subset \mathbb{N}^2, |B| < \infty \right\}$$

$$T := \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} a_{kj} = \sup \left\{ \sum_{(j,k) \in C} a_{kj} \mid C \subset \mathbb{N}^2, |C| < \infty \right\}.$$

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:

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

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

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

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

1.1 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 switch of integrals is justified.

To this end, define

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

where $A = \{(x, t) \in \mathbb{R}^2 : 0 \leq x \leq t \leq 1\}$ and $\hat{f}(x, t) := f(t)$ 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

$$\begin{aligned} \int_{\mathbb{R}^2} |F| &= \int_0^1 \int_0^t \left| \frac{f(t)}{t} \right| \, dx \, dt \\ &= \int_0^1 \int_0^t \frac{|f(t)|}{t} \, dx \, dt \end{aligned}$$