

Real Analysis Qualifying Exam Review

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1 | Basics

1.1 Table of Notation

Notation	Definition
$\ f\ _\infty := \sup_{x \in \text{dom}(f)} f(x) $	The Sup norm
$\ f\ _{L^\infty} := \inf \left\{ M \geq 0 \mid f(x) \leq M \text{ for a.e. } x \right\}$	The L^∞ norm
$f_n \xrightarrow{n \rightarrow \infty} f$	Convergence of a sequence
$f(x) \xrightarrow{ x \rightarrow \infty} 0$	Vanishing at infinity
$\int_{ x \geq N} f \xrightarrow{N \rightarrow \infty} 0$	Having small tails
H, \mathcal{H}	A Hilbert space
X	A topological space

1.2 Useful Techniques

- General advice: try swapping the orders of limits, sums, integrals, etc.

- Limits:

- Take the \limsup or \liminf , which always exist, and aim for an inequality like

$$c \leq \liminf a_n \leq \limsup a_n \leq c.$$

- $\lim f_n = \limsup f_n = \liminf f_n$ iff the limit exists, so to show some g is a limit, show

$$\limsup f_n \leq g \leq \liminf f_n \quad (\implies g = \lim f).$$

- A limit does *not* exist if $\liminf a_n > \limsup a_n$.

- Sequences and Series

- If f_n has a global maximum (computed using f'_n and the first derivative test) $M_n \rightarrow 0$, then $f_n \rightarrow 0$ uniformly.
- For a fixed x , if $f = \sum f_n$ converges *uniformly* on some $B_r(x)$ and each f_n is continuous at x , then f is also continuous at x .

- Equalities

- Split into upper and lower bounds:

$$a = b \iff a \leq b \text{ and } a \geq b.$$

- Use an epsilon of room:

$$(\forall \epsilon, a < b + \epsilon) \implies a \leq b.$$

- Showing something is zero:

$$(\forall \epsilon, \|a\| < \epsilon) \implies a = 0.$$

- Continuity / differentiability: show it holds on $[-M, M]$ for all M to get it to hold on \mathbb{R} .

- Simplifications:

- To show something for a measurable set, show it for bounded/compact/elementary sets/
- To show something for a function, show it for continuous, bounded, compactly supported, simple, chi functions, L^1 , etc
- Replace a continuous sequence ($\epsilon \rightarrow 0$) with an arbitrary countable sequence ($x_n \rightarrow 0$)
- Intersect with a ball $B_r(\mathbf{0}) \subset \mathbb{R}^n$.

- Integrals

- Calculus techniques: Taylor series, IVT, MVT, etc.
- Break up $\mathbb{R}^n = \{|x| \leq 1\} \amalg \{|x| > 1\}$.
 - ◊ Or break integration region into disjoint annuli.

- Break up into $\{f > g\} \amalg \{f = g\} \amalg \{f < g\}$.
 - Tail estimates!
 - Most of what works for integrals will work for sums.
- Measure theory:
 - Always consider bounded sets, and if E is unbounded write $E = \cup_n B_n(0) \cap E$ and use countable subadditivity or continuity of measure.
 - F_σ sets are Borel, so establish something for Borel sets and use this to extend it to Lebesgue.
 - $s = \inf \{x \in X\} \implies$ for every ε there is an $x \in X$ such that $x \leq s + \varepsilon$.
 - Approximate by dense subsets of functions
 - Useful facts about compactly supported ($C_c(\mathbb{R})$) continuous functions:
 - Uniformly continuous
 - Bounded almost everywhere

1.3 Definitions

Definition 1.3.1 (Completeness)

A metric space is **complete** if every Cauchy sequence converges.

Fact 1.3.2

If X is complete, then absolutely convergent implies convergent.

Definition 1.3.3 (Continuity and Uniform Continuity)

A function $f : \mathbb{R} \rightarrow \mathbb{R}$ is **continuous** on a set X iff

$$\forall x_0 \in X, \forall \varepsilon > 0, \quad \exists \delta = \delta(x_0, \varepsilon) > 0 \quad \text{such that} \quad \forall x \in X, |x - x_0| < \delta \implies |f(x) - f(x_0)| < \varepsilon.$$

f is **uniformly continuous** iff

$$\begin{aligned} & \forall \varepsilon \quad \exists \delta(\varepsilon) \text{ such that } \forall x, y \in X \quad |x - y| < \delta \implies |f(x) - f(y)| < \varepsilon \\ \iff & \forall \varepsilon \quad \exists \delta(\varepsilon) \mid \forall x, y, \quad |y| < \delta \implies |f(x - y) - f(y)| < \varepsilon. \end{aligned}$$

Remark 1.3.4: The main difference is that δ may depend on x_0 and ε in continuity, but only depends on ε in the uniform version. I.e. once δ is fixed, for continuity one may only range over x ,

but in uniform continuity one can range over all pairs x, y .

Proposition 1.3.5 (*Lipschitz implies uniformly continuous*).

If f is Lipschitz on X , then f is uniformly continuous on X .

Supposing that

$$\|f(x) - f(y)\| \leq C\|x - y\|,$$

for a fixed ε take $\delta(\varepsilon) := \varepsilon/C$, then

$$\begin{aligned} \|f(x) - f(y)\| &\leq C\|x - y\| \\ &\leq C\delta \\ &= C(\varepsilon/C) \\ &= \varepsilon. \end{aligned}$$

Definition 1.3.6 (Nowhere Dense Sets)

A set S is **nowhere dense** iff the closure of S has empty interior iff every interval contains a subinterval that does not intersect S .

Definition 1.3.7 (Meager Sets)

A set is **meager** if it is a *countable* union of nowhere dense sets.

Definition 1.3.8 (F_σ and G_δ Sets)

An F_σ set is a union of closed sets, and a G_δ set is an intersection of opens. ^a

^aMnemonic: “F” stands for *ferme*, which is “closed” in French, and σ corresponds to a “sum”, i.e. a union.

Definition 1.3.9 (Limsup/Liminf)

$$\begin{aligned} \limsup_n a_n &= \lim_{n \rightarrow \infty} \sup_{j \geq n} a_j = \inf_{n \geq 0} \sup_{j \geq n} a_j \\ \liminf_n a_n &= \lim_{n \rightarrow \infty} \inf_{j \geq n} a_j = \sup_{n \geq 0} \inf_{j \geq n} a_j. \end{aligned}$$

Definition 1.3.10 (Topological Notions)

Let X be a metric space and A a subset. Let A' denote the limit points of A , and $\bar{A} := A \cup A'$ to be its closure.

- A **neighborhood** of p is an open set U_p containing p .
- An ε -**neighborhood** of p is an open ball $B_r(p) := \{q \mid d(p, q) < r\}$ for some $r > 0$.
- A point $p \in X$ is an **accumulation point** of A iff every neighborhood U_p of p contains a point $q \in A$.
- A point $p \in X$ is a **limit point** of A iff every *punctured* neighborhood $U_p \setminus \{p\}$ contains a point $q \in A$.

- If $p \in A$ and p is not a limit point of A , then p is an **isolated point** of A .
- A is **closed** iff $A' \subset A$, so A contains all of its limit points.
- A point $p \in A$ is **interior** iff there is a neighborhood $U_p \subset A$ that is strictly contained in A .
- A is **open** iff every point of A is interior.
- A is **perfect** iff A is closed and $A \subset A'$, so every point of A is a limit point of A .
- A is **bounded** iff there is a real number M and a point $q \in X$ such that $d(p, q) < M$ for all $p \in A$.
- A is **dense** in X iff every point $x \in X$ is either a point of A , so $x \in A$, or a limit point of A , so $x \in A'$. I.e., $X \subset A \cup A'$.
 - Alternatively, $\bar{A} = X$, so the closure of A is X .

Definition 1.3.11 (Uniform Convergence)

$$(\forall \varepsilon > 0) (\exists n_0 = n_0(\varepsilon)) (\forall x \in S) (\forall n > n_0) (|f_n(x) - f(x)| < \varepsilon).$$

Negated:^a

$$(\exists \varepsilon > 0) (\forall n_0 = n_0(\varepsilon)) (\exists x = x(n_0) \in S) (\exists n > n_0) (|f_n(x) - f(x)| \geq \varepsilon).$$

^aSlogan: to negate, find a bad x depending on n_0 that are larger than some ε .

Definition 1.3.12 (Pointwise Convergence)

A sequence of functions $\{f_j\}$ is said to **converge pointwise** to f if and only if

$$(\forall \varepsilon > 0) (\forall x \in S) (\exists n_0 = n_0(x, \varepsilon)) (\forall n > n_0) (|f_n(x) - f(x)| < \varepsilon).$$

Proposition 1.3.13 (Implications of convergence).

Uniform \implies pointwise \implies almost everywhere \implies (roughly) L^1 convergence. Why these can't be reversed:

- Pointwise but not uniform???: $\frac{1}{n} \mathbb{1}_{[0, n]}$
- Almost everywhere but not pointwise???: $n \mathbb{1}_{[0, \frac{1}{n}]}$
- $n \chi_{[n, n+1]}$???

Definition 1.3.14 (Outer Measure)

The **outer measure** of a set is given by

$$m_*(E) := \inf_{\substack{\{Q_i\} \rightrightarrows E \\ \text{closed cubes}}} \sum |Q_i|.$$

Definition 1.3.15 (Limsup and Liminf of Sets)

$$\liminf_n E_n := \bigcup_{N=1}^{\infty} \bigcap_{n=N}^{\infty} E_n = \left\{ x \mid x \in E_n \text{ for all but finitely many } n \right\}$$

$$\limsup_n E_n := \bigcap_{N=1}^{\infty} \bigcup_{n=N}^{\infty} E_n = \left\{ x \mid x \in E_n \text{ for infinitely many } n \right\}$$

How to derive these definitions:

- For $A := \bigcup_{N=1}^{\infty} \bigcap_{n=N}^{\infty} E_n$:
 - $x \in A \iff$ there exists some N such that $x \in \bigcap_{n \geq N} E_n$, i.e. $x \in E_n$ for all $n \geq N$. So x is in *all* but finitely many n .
- For $B := \bigcap_{N=1}^{\infty} \bigcup_{n=N}^{\infty} E_n$:
 - $x \in B \iff$ for every N , there exists some $n \geq N$ such that $x \in E_n$. So x is an infinitely many E_n .

Note that $A \subseteq B$ since being in all but finitely many E_n necessarily implies being in infinitely many. This corresponds to $\liminf_n E_n \subseteq \limsup_n E_n$.

Definition 1.3.16 (Lebesgue Measurable Sets)

A subset $E \subseteq \mathbb{R}^n$ is **Lebesgue measurable** iff for every $\varepsilon > 0$ there exists an open set $O \supseteq E$ such that $m_*(O \setminus E) < \varepsilon$. In this case, we define $m(E) := m_*(E)$.

Definition 1.3.17 (L^+ : Measurable non-negative functions.)

$f \in L^+$ iff f is measurable and non-negative.

Definition 1.3.18 (Integrability)

A measurable function is **integrable** iff $\|f\|_1 < \infty$.

Definition 1.3.19 (The Infinity Norm)

$$\|f\|_{\infty} := \inf_{\alpha \geq 0} \left\{ \alpha \mid m\{|f| \geq \alpha\} = 0 \right\}.$$

Definition 1.3.20 (Essentially Bounded Functions)

A function $f : X \rightarrow \mathbb{C}$ is **essentially bounded** iff there exists a real number c such that $\mu(\{|f| > c\}) = 0$, i.e. $\|f\|_{\infty} < \infty$.

Definition 1.3.21 (L^{∞})

$$L^\infty(X) := \left\{ f : X \rightarrow \mathbb{C} \mid f \text{ is essentially bounded} \right\} := \left\{ f : X \rightarrow \mathbb{C} \mid \|f\|_\infty < \infty \right\}.$$

Definition 1.3.22 (Dual Norm)

For X a normed vector space and $\Lambda \in X^\vee$,

$$\|\Lambda\|_X := \sup_{\left\{ x \in X \mid \|x\|_X \leq 1 \right\}} |\Lambda(x)|.$$

Definition 1.3.23 (Convolution)

$$f * g(x) = \int f(x - y)g(y)dy.$$

Definition 1.3.24 (Fourier Transform)

$$\widehat{f}(\xi) = \int f(x) e^{2\pi i x \cdot \xi} dx.$$

Definition 1.3.25 (Dilation)

$$\varphi_t(x) = t^{-n} \varphi(t^{-1}x).$$

Definition 1.3.26 (Approximations to the identity)

For $\varphi \in L^1$, the dilations satisfy $\int \varphi_t = \int \varphi$, and if $\int \varphi = 1$ then φ is an **approximate identity**.

Definition 1.3.27 (Baire Space)

A space X is a **Baire space** if and only if every countable intersections of open, dense sets is still dense.

1.3.1 Functional Analysis**Definition 1.3.28** (Orthonormal sequence)

A countable collection of elements $\{u_i\}$ is **orthonormal** if and only if

1. $\langle u_i, u_j \rangle = 0$ for all $j \neq i$ and
2. $\|u_j\|^2 := \langle u_j, u_j \rangle = 1$ for all j .

Definition 1.3.29 (Basis of a Hilbert space)

A set $\{u_n\}$ is a **basis** for a Hilbert space \mathcal{H} iff it is dense in \mathcal{H} .

Definition 1.3.30 (Completeness of a Hilbert space)

A collection of vectors $\{u_n\} \subset H$ is **complete** iff $\langle x, u_n \rangle = 0$ for all $n \iff x = 0$ in H .

Definition 1.3.31 (Dual of a Hilbert space)

The **dual** of a Hilbert space H is defined as

$$\check{H} := \left\{ L : H \rightarrow \mathbb{C} \mid L \text{ is continuous} \right\}.$$

Definition 1.3.32 (Linear functionals)

A map $L : X \rightarrow \mathbb{C}$ is a **linear functional** iff

$$L(\alpha \mathbf{x} + \mathbf{y}) = \alpha L(\mathbf{x}) + L(\mathbf{y}).$$

Definition 1.3.33 (Operator norm)

The **operator norm** of an operator L is defined as

$$\|L\|_X := \sup_{\substack{x \in X \\ \|x\|=1}} |L(x)|.$$

Definition 1.3.34 (Banach Space)

A space is a **Banach space** if and only if it is a complete normed vector space.

Definition 1.3.35 (Hilbert Space)

A **Hilbert space** is an inner product space which is a Banach space under the induced norm.

1.4 Theorems

Theorem 1.4.1 (*Mean Value Theorem*).

If $f : [a, b] \rightarrow \mathbb{R}$ is continuous on a closed interval and differentiable on (a, b) , then there exists $\xi \in [a, b]$ such that

$$f(b) - f(a) = f'(\xi)(b - a).$$

Theorem 1.4.2 (*Lagrange Remainder*).

If f is n times differentiable on a neighborhood of a point p , say $N_\delta(p)$, then for all points x in the deleted neighborhood $N_\delta(p) - \{p\}$, there exists a point ξ strictly between x and p such that

$$x \in N_\delta(p) - \{p\} \implies f(x) = \sum_{k=0}^{n-1} \frac{f^{(k)}(p)}{k!} (x - p)^k + \frac{f^{(n)}(\xi)}{n!} (x - p)^n$$

Theorem 1.4.3 (Cauchy Remainder).

If f is n times differentiable on a neighborhood of a point p , say $N_\delta(p)$, then for all points x in the deleted neighborhood $N_\delta(p) - \{p\}$, there exists a point ξ strictly between x and p such that

$$x \in N_\delta(p) - \{p\} \implies f(x) = \sum_{k=0}^{n-1} \frac{f^{(k)}(p)}{k!} (x-p)^k + \int_c^x \frac{1}{n!} \frac{\partial^n f}{\partial x^n}(t) (x-t)^n dt$$

Proposition 1.4.4 (Sufficient condition for Taylor convergence).

Given a point c and some $\varepsilon > 0$, if $f \in C^\infty(I)$ and there exists an M such that

$$x \in N_\varepsilon(c) \implies |f^{(n)}(x)| \leq M^n$$

then the Taylor expansion about c converges on $N_\varepsilon(c)$.

1.4.1 Topology / Sets**Theorem 1.4.5 (Heine-Cantor).**

Every continuous function $f : X \rightarrow Y$ where X is a compact metric space is uniformly continuous.

Proof (?).

Fix $\varepsilon > 0$, we'll find a δ that works for all $x \in X$ uniformly. For every $x \in X$, pick a δ_x neighborhood satisfying the conditions for (assumed) continuity. Take an open cover by $\delta_x/2$ balls, extract a finite subcover, take δ the minimal radius. ■

Proposition 1.4.6 (Compact if and only if sequentially compact for metric spaces).

Metric spaces are compact iff they are sequentially compact, (i.e. every sequence has a convergent subsequence).

Proof (?).

Todo.

Proof.

■

Proposition 1.4.7 (A unit ball that is not compact).

The unit ball in $C([0, 1])$ with the sup norm is not compact.

Proof (?).

Take $f_k(x) = x^n$, which converges to $\chi(x = 1)$. The limit is not continuous, so no subsequence can converge. ■

Proposition 1.4.8(?)

A *finite* union of nowhere dense is again nowhere dense.

Proposition 1.4.9 (Convergent Sums Have Small Tails).

$$\sum a_n < \infty \implies a_n \rightarrow 0 \quad \text{and} \quad \sum_{k=N}^{\infty} a_n \xrightarrow{N \rightarrow \infty} 0$$

Theorem 1.4.10 (Heine-Borel).

$X \subseteq \mathbb{R}^n$ is compact $\iff X$ is closed and bounded.

Proposition 1.4.11 (Geometric Series).

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x} \iff |x| < 1.$$

Corollary 1.4.12(?)

$$\sum_{k=0}^{\infty} \frac{1}{2^k} = 1.$$

Proposition 1.4.13(?)

The Cantor set is closed with empty interior.

Proof (?)

Its complement is a union of open intervals, and can't contain an interval since intervals have positive measure and $m(C_n)$ tends to zero. ■

Corollary 1.4.14(?)

The Cantor set is nowhere dense.

Proposition 1.4.15(?)

Singleton sets in \mathbb{R} are closed, and thus \mathbb{Q} is an F_σ set.

Theorem 1.4.16 (Baire).

\mathbb{R} is a **Baire space** Thus \mathbb{R} can not be written as a countable union of nowhere dense sets.

Lemma 1.4.17(?)

Any nonempty set which is bounded from above (resp. below) has a well-defined supremum (resp. infimum).

1.4.2 Functions

Proposition 1.4.18 (Existence of Smooth Compactly Supported Functions).

There exist smooth compactly supported functions, e.g. take

$$f(x) = e^{-\frac{1}{x^2}} \chi_{(0,\infty)}(x).$$

Lemma 1.4.19 (Function discontinuous on the rationals).

There is a function discontinuous precisely on \mathbb{Q} .

Proof (?).

$f(x) = \frac{1}{n}$ if $x = r_n \in \mathbb{Q}$ is an enumeration of the rationals, and zero otherwise. The limit at every point is 0. ■

Proposition 1.4.20 (No functions discontinuous on the irrationals).

There *do not* exist functions that are discontinuous precisely on $\mathbb{R} \setminus \mathbb{Q}$.

Proof (?).

D_f is always an F_σ set, which follows by considering the oscillation ω_f . $\omega_f(x) = 0 \iff f$ is continuous at x , and $D_f = \bigcup_n A_{\frac{1}{n}}$ where $A_\varepsilon = \{\omega_f \geq \varepsilon\}$ is closed. ■

Proposition 1.4.21 (Lipschitz \iff differentiable with bounded derivative.).

A function $f : (a, b) \rightarrow \mathbb{R}$ is Lipschitz $\iff f$ is differentiable and f' is bounded. In this case, $|f'(x)| \leq C$, the Lipschitz constant.

1.5 Uniform Convergence

Proposition 1.5.1 (Testing Uniform Convergence: The Sup Norm Test).

$f_n \rightarrow f$ uniformly iff there exists an M_n such that $\|f_n - f\|_\infty \leq M_n \rightarrow 0$.

Remark 1.5.2 (Negating the Sup Norm test): Negating: find an x which depends on n for which $\|f_n\|_\infty > \varepsilon$ (negating small tails) or $\|f_n - f_m\| > \varepsilon$ (negating the Cauchy criterion). ✍

1.5.1 Example: Completeness of a Normed Function Space

Proposition 1.5.3 (*$C(I)$ is complete*).

The space $X = C([0, 1])$, continuous functions $f : [0, 1] \rightarrow \mathbb{R}$, equipped with the norm

$$\|f\|_\infty := \sup_{x \in [0, 1]} |f(x)|$$

is a **complete** metric space.

Proof.

1. Let $\{f_k\}$ be Cauchy in X .
2. Define a candidate limit using pointwise convergence:

Fix an x ; since

$$|f_k(x) - f_j(x)| \leq \|f_k - f_j\| \rightarrow 0$$

the sequence $\{f_k(x)\}$ is Cauchy in \mathbb{R} . So define $f(x) := \lim_k f_k(x)$.

3. Show that $\|f_k - f\| \rightarrow 0$:

$$|f_k(x) - f_j(x)| < \varepsilon \quad \forall x \implies \lim_j |f_k(x) - f_j(x)| < \varepsilon \quad \forall x$$

Alternatively, $\|f_k - f\| \leq \|f_k - f_N\| + \|f_N - f_j\|$, where N, j can be chosen large enough to bound each term by $\varepsilon/2$.

4. Show that $f \in X$:

The uniform limit of continuous functions is continuous.

■

Remark 1.5.4: In other cases, you may need to show the limit is bounded, or has bounded derivative, or whatever other conditions define X .

Theorem 1.5.5 (*Uniform Limit Theorem*).

If $f_n \rightarrow f$ pointwise and uniformly with each f_n continuous, then f is continuous. ^a

^aSlogan: a uniform limit of continuous functions is continuous.

Proof.

- Follows from an $\varepsilon/3$ argument:

$$|F(x) - F(y)| \leq |F(x) - F_N(x)| + |F_N(x) - F_N(y)| + |F_N(y) - F(y)| \leq \varepsilon \rightarrow 0.$$

- The first and last $\varepsilon/3$ come from uniform convergence of $F_N \rightarrow F$.
- The middle $\varepsilon/3$ comes from continuity of each F_N .

- So just need to choose N large enough and δ small enough to make all 3 ε bounds hold. ■

Proposition 1.5.6 (Uniform Limits Commute with Integrals).

If $f_n \rightarrow f$ uniformly, then $\int f_n = \int f$.

1.5.2 Series

Proposition 1.5.7 (p -tests).

Let n be a fixed dimension and set $B = \{x \in \mathbb{R}^n \mid \|x\| \leq 1\}$.

$$\begin{aligned} \sum \frac{1}{n^p} < \infty &\iff p > 1 \\ \int_{\varepsilon}^{\infty} \frac{1}{x^p} < \infty &\iff p > 1 \\ \int_0^1 \frac{1}{x^p} < \infty &\iff p < 1 \\ \int_B \frac{1}{|x|^p} < \infty &\iff p < n \\ \int_{B^c} \frac{1}{|x|^p} < \infty &\iff p > n \end{aligned}$$

Proposition 1.5.8 (Comparison Test).

If $0 \leq a_n \leq b_n$, then

- $\sum b_n < \infty \implies \sum a_n < \infty$, and
- $\sum a_n = \infty \implies \sum b_n = \infty$.

Proposition 1.5.9 (Small Tails for Series of Functions).

If $\sum f_n$ converges then $f_n \rightarrow 0$ uniformly.

Corollary 1.5.10 (Term by Term Continuity Theorem).

If f_n are continuous and $\sum f_n \rightarrow f$ converges uniformly, then f is continuous.

Proposition 1.5.11 (Weak M -Test).

If $f_n(x) \leq M_n$ for a fixed x where $\sum M_n < \infty$, then the series $f(x) = \sum f_n(x)$ converges.^a

^aNote that this is only pointwise convergence of f , whereas the full M -test gives uniform convergence.

Proposition 1.5.12 (*The Weierstrass M-Test*).

If $\sup_{x \in A} |f_n(x)| \leq M_n$ for each n where $\sum M_n < \infty$, then $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly and absolutely on A .^a Conversely, if $\sum f_n$ converges uniformly on A then $\sup_{x \in A} |f_n(x)| \rightarrow 0$.

^aIt suffices to show $|f_n(x)| \leq M_n$ for some M_n not depending on x .

Proposition 1.5.13 (*Cauchy criterion for sums*).

f_n are uniformly Cauchy (so $\|f_n - f_m\|_{\infty} < \varepsilon$) iff f_n is uniformly convergent.

Derivatives**Theorem 1.5.14** (*Term by Term Differentiability Theorem*).

If f_n are differentiable, $\sum f'_n \rightarrow g$ uniformly, and there exists one point^a x_0 such that $\sum f_n(x)$ converges, then there exist an f such that $\sum f_n \rightarrow f$ uniformly and $f' = g$.^b

^aSo this implicitly holds if f is the pointwise limit of f_n .

^bSee Abbott theorem 6.4.3, pp 168.

1.6 Commuting Limiting Operations

Proposition 1.6.1 (*Limits of bounded functions need not be bounded*).

$$\lim_{n \rightarrow \infty} \sup_{x \in X} |f_n(x)| \neq \sup_{x \in X} \left| \lim_{n \rightarrow \infty} f_n(x) \right|.$$

Proposition 1.6.2 (*Limits of continuous functions need not be continuous*).

$$\lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} f_n(x_k) \neq \lim_{n \rightarrow \infty} \lim_{k \rightarrow \infty} f_n(x_k).$$

Proposition 1.6.3 (*Limits of differentiable functions need not be differentiable*).

$$\lim_{n \rightarrow \infty} \frac{\partial}{\partial x} f_n \neq \frac{\partial}{\partial n} \left(\lim_{n \rightarrow \infty} f_n \right).$$

Note that uniform convergence of f_n and f'_n is sufficient to guarantee that f is differentiable. Even worse: every continuous function is a uniform limit of polynomials by the Weierstrass approximation theorem.

Example 1.6.4(?): As a counterexample:

$$f_n(x) := \sqrt{x^2 + \frac{1}{n}} \xrightarrow{n \rightarrow \infty} f(x) := |x|,$$

and this convergence is even uniform.

Example 1.6.5(?):

$$f_n(x) := \frac{x}{1 + nx^2}.$$

Then by Calculus, $f_n(x) \leq 1/2\sqrt{n} := M_n$ and $f_n \rightarrow 0$ uniformly, so $f' = 0$. But

$$f'_n(x) = \frac{1 - nx^2}{(1 + nx^2)^2},$$

and $f'_n(0) \rightarrow 1$.

Proposition 1.6.6(?).

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx \neq \int_a^b \lim_{n \rightarrow \infty} (f_n(x)) dx.$$

1.7 Slightly Advanced Stuff

Theorem 1.7.1 (Weierstrass Approximation).

If $[a, b] \subset \mathbb{R}$ is a closed interval and f is continuous, then for every $\varepsilon > 0$ there exists a polynomial p_ε such that $\|f - p_\varepsilon\|_{L^\infty([a, b])} \xrightarrow{\varepsilon \rightarrow 0} 0$.

Equivalently, polynomials are dense in the Banach space $C([0, 1], \|\cdot\|_\infty)$.

Theorem 1.7.2 (Egorov).

Let $E \subseteq \mathbb{R}^n$ be measurable with $m(E) > 0$ and $\{f_k : E \rightarrow \mathbb{R}\}$ be measurable functions such that

$$f(x) := \lim_{k \rightarrow \infty} f_k(x) < \infty$$

exists almost everywhere.

Then $f_k \rightarrow f$ *almost uniformly*, i.e.

$$\forall \varepsilon > 0, \exists F \subseteq E \text{ closed such that } m(E \setminus F) < \varepsilon \text{ and } f_k \rightarrow f \text{ uniformly on } F.$$

1.8 Examples and Counterexamples

Example 1.8.1 (?): A series of continuous functions that does *not* converge uniformly but is still continuous:

$$g(x) := \sum \frac{1}{1 + n^2 x}.$$

Take $x = 1/n^2$.

Let all of the following integrals to be over a compact interval $[a, b]$ with $0 \leq a < b$.

Questions to ask:

- Where is/isn't f continuous?
- Where is/isn't f differentiable?
- Is f Riemann integrable?

1.8.1 The Dirichlet function

$$f(x) = b + (a - b) \chi(x \in \mathbb{Q}) = \begin{cases} a, & x \in \mathbb{Q} \\ b, & \text{else} \end{cases}$$

(usually take $a = 1, b = 0$)

- Continuous nowhere
- Discontinuous everywhere
- Not integrable
- Differentiable nowhere

1.8.2 Dirichlet with a Continuous Point

$$f(x) = x \chi(\mathbb{Q}) = \begin{cases} x, & x \in \mathbb{Q} \\ 0, & \text{else} \end{cases}$$

- Continuous at 0
- Discontinuous at $\mathbb{R} - \{0\}$
- Not integrable

$$- U(f) > \frac{1}{4} \text{ but } L(f) = 0.$$

- Differentiable nowhere

1.8.3 Dirichlet with a Differentiable Point

$$f(x) = x^2 \chi(\mathbb{Q}) = \begin{cases} x^2, & x \in \mathbb{Q} \\ 0, & \text{else} \end{cases}$$

- Continuous at 0
- Discontinuous at $\mathbb{R} - \{0\}$
- Not integrable
- Differentiable at 0

1.8.4 Dirichlet with Two Functions

$$f(x) = x \chi_{\mathbb{Q}} + (-x) \chi(\mathbb{R} - \mathbb{Q}) = \begin{cases} x, & x \in \mathbb{Q} \\ -x, & \text{else} \end{cases}$$

- Continuous at 0
- Discontinuous at $\mathbb{R} - \{0\}$
- Differentiable nowhere.
- Not integrable

Proof (of non-integrability).

Restrict attention to $\left[\frac{1}{2}, 1\right]$

$$\begin{aligned} \overline{\int_0^1} f &= \inf \left\{ \sum \sup f(x)(x_i - x_{i-1}) \right\} \\ \sup f(x) = x_i &\implies \sum \sup f(x)(x_i - x_{i-1}) = \sum x_i(x_i - x_{i-1}) \\ &> \sum \frac{1}{2}(x_i - x_{i-1}) \\ &= \frac{1}{2} \left(\frac{1}{2} \right) = \frac{1}{4} \\ &\implies \overline{\int_0^1} f \geq \frac{1}{4} \end{aligned}$$

and

$$\begin{aligned}
 \int_0^1 f &= \sup \left\{ \sum \inf f(x)(x_i - x_{i-1}) \right\} \\
 \inf f(x) = -x_i &\implies \sum \inf f(x)(x_i - x_{i-1}) = \sum -x_i(x_i - x_{i-1}) \\
 &< -\sum \frac{1}{2}(x_i - x_{i-1}) \\
 &= -\frac{1}{2} \left(\frac{1}{2} \right) = -\frac{1}{4} \\
 &\implies \int_0^1 f \leq -\frac{1}{4}
 \end{aligned}$$

So we have $\int_0^1 f \leq 0 \leq \overline{\int_0^1 f}$.

■

1.9 The Thomae function:

$$f(x) = \begin{cases} \frac{1}{q}, & x = \frac{p}{q} \in \mathbb{Q}, (p, q) = 1 \\ 0, & \text{else} \end{cases}$$

- Continuous on $\mathbb{R} - \mathbb{Q}$
- Discontinuous on \mathbb{Q}
- Integrable with $\int_a^b f = 0$
- Differentiable nowhere

Exercises from Folland:

- Chapter 1: Exercises 3, 7, 10, 12, 14 (with the sets in 3(a) being non-empty) Exercises 15, 17, 18, 19, 22(a), 24, 28 Exercises 26, 30 (also check out 31)
- Chapter 2: Exercises 2, 3, 7, 9 (in 9(c) you can use Exercise 1.29 without proof Exercises 10, 12, 13, 14, 16, 19 Exercises 24, 25, 28(a,b), 33, 34, 35, 38, 41 (note that 24 shows that upper sums are not needed in the definition of integrals, and the extra hypotheses also show that they are not desired either) Exercises 40, 44, 47, 49, 50, 51, 52, 54, 56, 58, 59
- Chapter 3: Exercises 3(b,c), 5, 6, 9, 12, 13, 14, 16, 20, 21, 22

2 | Measure Theory

Fact 2.0.1

Some useful tricks:

- $\mu(A \setminus B) = \mu(A) - \mu(B)$ if $\mu(B) < \infty$
- Write $f = f - f_n + f_n$
- If G is measurable, then there exists an $E \supseteq G$ such $m(G) \leq m(E) + \varepsilon$
- If E is measurable,
 - $E = F_\delta \setminus N$ for N a null set.
 - $E \setminus N = G_\delta$ for N a null set.

2.1 Theorems

Proposition 2.1.1 (*Opens are unions of almost disjoint intervals.*).

Every open subset of \mathbb{R} (resp \mathbb{R}^n) can be written as a unique countable union of disjoint (resp. almost disjoint) intervals (resp. cubes).

Proposition 2.1.2 (*Properties of Outer Measure*).

1. Monotonicity: $E \subseteq F \implies m_*(E) \leq m_*(F)$.
2. Countable Subadditivity: $m_*(\cup E_i) \leq \sum m_*(E_i)$.
3. Approximation: For all E there exists a $G \supseteq E$ such that $m_*(G) \leq m_*(E) + \varepsilon$.
4. Disjoint^a Additivity: $m_*(A \sqcup B) = m_*(A) + m_*(B)$.

^aThis holds for outer measure iff $\text{dist}(A, B) > 0$.

Proposition 2.1.3 (*Subtraction of Measures*).

$$m(A) = m(B) + m(C) \quad \text{and} \quad m(C) < \infty \implies m(A) - m(C) = m(B).$$

Proposition 2.1.4 (*Continuity of Measure*).

$$\text{Continuity from below: } E_n \nearrow E \implies m(E_n) \rightarrow m(E)$$

$$\text{Continuity from above: } m(E_1) < \infty \text{ and } E_i \searrow E \implies m(E_i) \rightarrow m(E).$$

$$\text{Mnemonic: } \lim_n \mu(E_n) = \mu(\lim E_n).$$

Proof (sketches).

- From below: break into disjoint annuli $A_2 = E_2 \setminus E_1$,
 - Apply countable disjoint additivity to $E = \coprod A_i$.
- From above: funny step, use $E_1 = (\coprod E_j \setminus E_{j+1}) \coprod (\cap E_j)$.
 - Taking measures yields a telescoping sum, and use countable additivity, then finiteness to subtract.

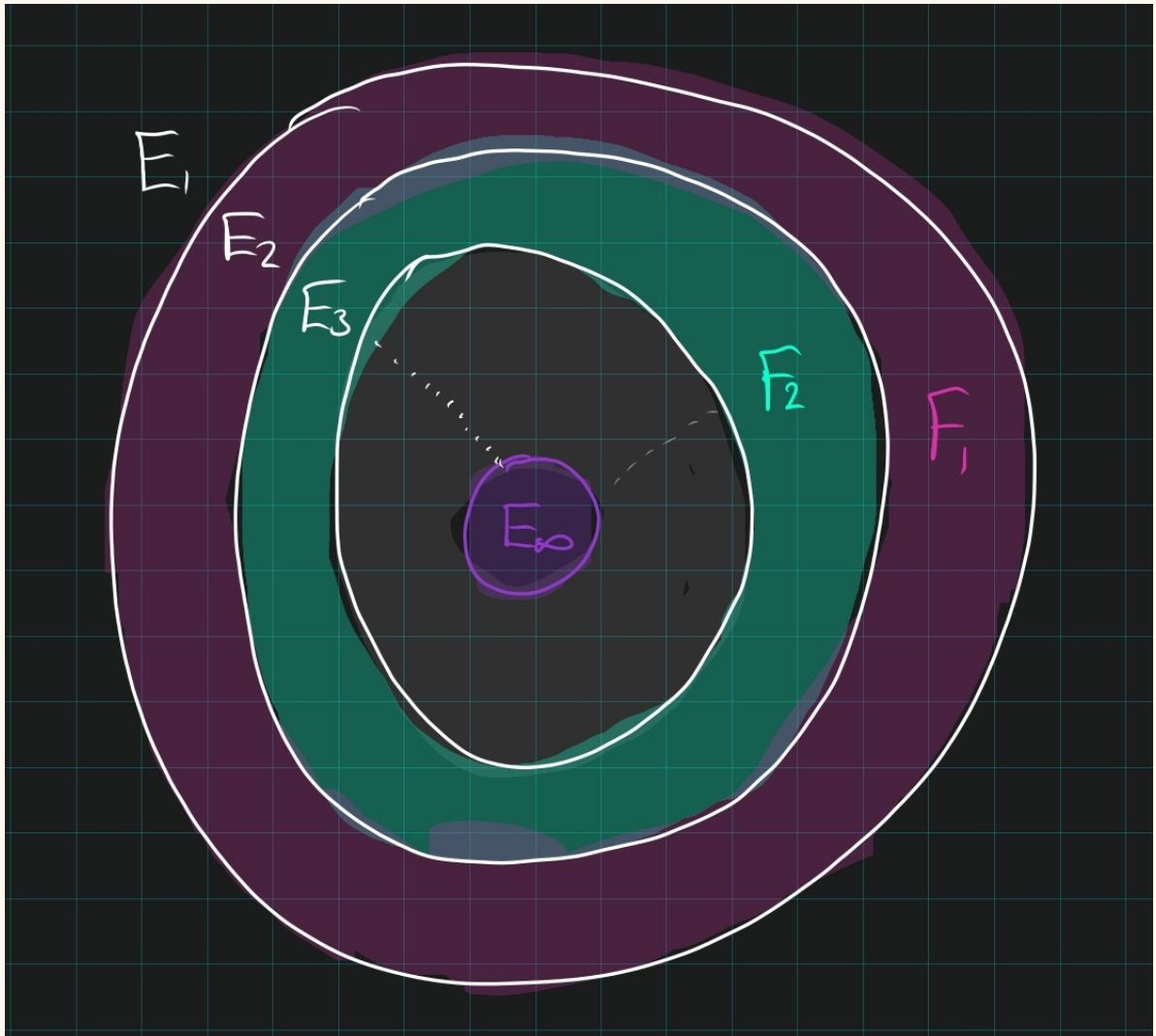


Figure 1: image_2021-05-28-23-29-31

■

Proof (of continuity of measure from below, detailed).

For any measure μ ,

$$\mu(F_1) < \infty, F_k \searrow F \implies \lim_{k \rightarrow \infty} \mu(F_k) = \mu(F),$$

where $F_k \searrow F$ means $F_1 \supseteq F_2 \supseteq \dots$ with $\bigcap_{k=1}^{\infty} F_k = F$. - Note that $\mu(F)$ makes sense: each $F_k \in \mathcal{B}$, which is a σ -algebra and closed under countable intersections.

- Take disjoint annuli by setting $E_k := F_k \setminus F_{k+1}$
- Funny step: write

$$F_1 = F \amalg \coprod_{k=1}^{\infty} E_k.$$

- This is because $x \in F_1$ iff x is in every F_k , so in F , **or**
- $x \notin F_1$ but $x \in F_2$, noting incidentally $x \in F_3, F_4, \dots$, **or**,
- $x \notin F_2$ but $x \in F_3$, and so on.

- Now take measures, and note that we get a telescoping sum:

$$\begin{aligned} \mu(F_1) &= \mu(F) + \sum_{k=1}^{\infty} \mu(E_k) \\ &= \mu(F) + \lim_{N \rightarrow \infty} \sum_{k=1}^N \mu(E_k) \\ &:= \mu(F) + \lim_{N \rightarrow \infty} \sum_{k=1}^N \mu(F_k \setminus F_{k+1}) \\ &:= \mu(F) + \lim_{N \rightarrow \infty} \sum_{k=1}^N (\mu(F_k) - \mu(F_{k+1})) && \text{to be justified} \\ &= \mu(F) + \lim_{N \rightarrow \infty} [(\mu(F_1) - \mu(F_2)) + (\mu(F_2) - \mu(F_3)) + \dots \\ &\quad + (\mu(F_{N-1}) - \mu(F_N)) + (\mu(F_N) - \mu(F_{N+1}))] \\ &= \mu(F) + \lim_{N \rightarrow \infty} (\mu(F_1) - \mu(F_{N+1})) \\ &= \mu(F) + \mu(F_1) - \lim_{N \rightarrow \infty} \mu(F_{N+1}). \end{aligned}$$

- Justifying the measure subtraction: the general statement is that for any pair of sets $A \subseteq X$, $\mu(X \setminus A) = \mu(X) - \mu(A)$ when $\mu(A) < \infty$:

$$\begin{aligned} X &= A \amalg (X \setminus A) \\ \implies \mu(X) &= \mu(A) + \mu(X \setminus A) && \text{countable additivity} \\ \implies \mu(X) - \mu(A) &= \mu(X \setminus A) && \text{if } \mu(A) < \infty. \end{aligned}$$

- Now use that $\mu(F_1) < \infty$ to justify subtracting it from both sides:

$$\begin{aligned}\mu(F_1) &= \mu(F) + \mu(F_1) - \lim_{N \rightarrow \infty} \mu(F_{N+1}) \\ \implies 0 &= \mu(F_1) - \lim_{N \rightarrow \infty} \mu(F_{N+1}) \\ \lim_{N \rightarrow \infty} \mu(F_{N+1}) &= \mu(F_1).\end{aligned}$$

- Now use that $\lim_{N \rightarrow \infty} \mu(F_{N+1}) = \lim_{N \rightarrow \infty} \mu(F_N)$ to conclude.

■

Theorem 2.1.5 (*Measurable sets can be approximated by open/closed/compact sets.*).

Suppose E is measurable; then for every $\varepsilon > 0$,

1. There exists an open $O \supset E$ with $m(O \setminus E) < \varepsilon$
2. There exists a closed $F \subset E$ with $m(E \setminus F) < \varepsilon$
3. There exists a compact $K \subset E$ with $m(E \setminus K) < \varepsilon$.

Proof (that measurable sets can be approximated).

- (1): Take $\{Q_i\} \rightrightarrows E$ and set $O = \cup Q_i$.
- (2): Since E^c is measurable, produce $O \supset E^c$ with $m(O \setminus E^c) < \varepsilon$.
 - Set $F = O^c$, so F is closed.
 - Then $F \subset E$ by taking complements of $O \supset E^c$
 - $E \setminus F = O \setminus E^c$ and taking measures yields $m(E \setminus F) < \varepsilon$
- (3): Pick $F \subset E$ with $m(E \setminus F) < \varepsilon/2$.
 - Set $K_n = F \cap \mathbb{D}_n$, a ball of radius n about 0.
 - Then $E \setminus K_n \searrow E \setminus F$
 - Since $m(E) < \infty$, there is an N such that $n \geq N \implies m(E \setminus K_n) < \varepsilon$.

■

Proposition 2.1.6 (*Translation and Dilation Invariance*).

Lebesgue measure is translation and dilation invariant.

Proof ((Todo) of translation/dilation invariance).

Obvious for cubes; if $Q_i \rightrightarrows E$ then $Q_i + k \rightrightarrows E + k$, etc.

■

Theorem 2.1.7 (*Non-measurable sets exist*).

There is a non-measurable set.

Proof (Constructing a non-measurable set).

- Use AOC to choose one representative from every coset of \mathbb{R}/\mathbb{Q} on $[0, 1]$, which is countable, and assemble them into a set N
- Enumerate the rationals in $[0, 1]$ as q_j , and define $N_j = N + q_j$. These intersect trivially.
- Define $M := \coprod N_j$, then $[0, 1] \subseteq M \subseteq [-1, 2)$, so the measure must be between 1 and 3.
- By translation invariance, $m(N_j) = m(N)$, and disjoint additivity forces $m(M) = 0$, a contradiction.

■

Proposition 2.1.8 (Borel Characterization of Measurable Sets).

If E is Lebesgue measurable, then $E = H \coprod N$ where $H \in F_\sigma$ and N is null.

Proof (of Borel characterization).

For every $\frac{1}{n}$ there exists a closed set $K_n \subset E$ such that $m(E \setminus K_n) \leq \frac{1}{n}$. Take $K = \bigcup K_n$, wlog $K_n \nearrow K$ so $m(K) = \lim m(K_n) = m(E)$. Take $N := E \setminus K$, then $m(N) = 0$.

■

Proposition 2.1.9 (Limsups/inf of measurable sets are measurable.).

If A_n are all measurable, $\limsup A_n$ and $\liminf A_n$ are measurable.

Proof (That limsups/inf are measurable).

Measurable sets form a sigma algebra, and these are expressed as countable unions/intersections of measurable sets.

■

Theorem 2.1.10 (Borel-Cantelli).

Let $\{E_k\}$ be a countable collection of measurable sets. Then

$$\sum_k m(E_k) < \infty \implies \text{almost every } x \in \mathbb{R} \text{ is in at most finitely many } E_k.$$

Proof (of Borel-Cantelli).

- If $E = \limsup_j E_j$ with $\sum m(E_j) < \infty$ then $m(E) = 0$.
- If E_j are measurable, then $\limsup_j E_j$ is measurable.
- If $\sum_j m(E_j) < \infty$, then $\sum_{j=N}^{\infty} m(E_j) \xrightarrow{N \rightarrow \infty} 0$ as the tail of a convergent sequence.
- $E = \limsup_j E_j = \bigcap_{k=1}^{\infty} \bigcup_{j=k}^{\infty} E_j \implies E \subseteq \bigcup_{j=k}^{\infty} E_j$ for all k
- $E \subseteq \bigcup_{j=k}^{\infty} E_j \implies m(E) \leq \sum_{j=k}^{\infty} m(E_j) \xrightarrow{k \rightarrow \infty} 0$.

■

Proposition 2.1.11 (Extending the class of measurable functions.). •

Characteristic functions are measurable

- If f_n are measurable, so are $|f_n|$, $\limsup f_n$, $\liminf f_n$, $\lim f_n$,
- Sums and differences of measurable functions are measurable,
- Cones $F(x, y) = f(x)$ are measurable,
- Compositions $f \circ T$ for T a linear transformation are measurable,
- “Convolution-ish” transformations $(x, y) \mapsto f(x - y)$ are measurable

Proof (Convolution).

Take the cone on f to get $F(x, y) = f(x)$, then compose F with the linear transformation $T = [1, -1; 1, 0]$. ■

3 | Integration

3.1 Unsorted


Definition 3.1.1 (Measurable Function)

A function $f : (X, \mathcal{M}_X) \rightarrow (Y, \mathcal{M}_Y)$ is $(\mathcal{M}_X, \mathcal{M}_Y)$ -**measurable** iff $f^{-1}(\mathcal{M}_Y) \subseteq \mathcal{M}_X$. Equivalently, if \mathcal{E}_Y is a generating set for \mathcal{B}_Y , $f^{-1}(\mathcal{E}_Y) \subseteq \mathcal{B}_X$.

- An functional on a general measurable space $f : (X, \mathcal{M}_X) \rightarrow (\mathbb{R}, \mathcal{B}_{\mathbb{R}})$ is **measurable** $\iff f$ is $(\mathcal{M}_X, \mathcal{B}_{\mathbb{R}})$ -measurable.
- A functional $f : \mathbb{R}^d \rightarrow \mathbb{R}$ is **Borel measurable** iff f is $(\mathcal{B}_{\mathbb{R}^d}, \mathcal{B}_{\mathbb{R}})$ -measurable.
- A functional $f : \mathbb{R}^d \rightarrow \mathbb{R}$ is **Lebesgue measurable** iff f is $(\mathcal{L}_{\mathbb{R}^d}, \mathcal{B}_{\mathbb{R}})$ -measurable.

Using that $\mathcal{B}_{\mathbb{R}}$ is generated by open/closed rays, it suffices to check any of the following (for all $\alpha \in \mathbb{R}$):

- $f^{-1}(\alpha, \infty) \in \mathcal{M}$
- $f^{-1}[\alpha, \infty) \in \mathcal{M}$
- $f^{-1}(-\infty, \alpha) \in \mathcal{M}$
- $f^{-1}(-\infty, \alpha] \in \mathcal{M}$

Remark 3.1.2: Note that we still require Borel sets in the target for Lebesgue measurability! Taking $(\mathcal{L}_{\mathbb{R}^d}, \mathcal{L}_{\mathbb{R}})$ functions is too stringent, e.g. this class does not contain continuous functionals. 

⚠ Warning 3.1.3

If f is \mathcal{L} -measurable and h is continuous, it's not necessarily true that $k := f \circ h$ is \mathcal{L} -measurable. Standard counterexample: set $g(x) := C(x) + x$ for C the Cantor-Lebesgue function, then $g : [0, 1] \rightarrow [0, 2]$ is a homeomorphism. Then $m(g(C)) = 1$ since f is constant on intervals in C^c , so use Vitali's theorem: a set is null iff every subset is measurable. So $g(C)$ contains a non-measurable set

A. Define $B := g^{-1}(A)$, then $B \subset C$ and $m(C) = 0$ implies B is measurable and χ_B is a measurable function. But then $k := \chi_B \circ g^{-1}$ is not \mathcal{L} -measurable, since $k^{-1}(1) = A$ is a non-measurable set, but χ_B is \mathcal{L} -measurable and g^{-1} is continuous.

Proposition 3.1.4 (Closure of measurable functions under operations).

\mathcal{M} -measurable functionals are closed under

- Sums
- Products
- Sups/infs
- Limsups/Liminf
- Limits when they exist, and the limiting function is measurable.
- $\max(f, g)$ and $\min(f, g)$.

Characteristic functions on measurable sets are automatically measurable, since $E \in \mathcal{M} \implies E = \chi_E^{-1}(\{1\})$.

Remark 3.1.5 (A common proof technique):

- Show something holds for indicator functions.
- Show it holds for simple functions by linearity.
- Use $s_k \nearrow f$ and apply MCT to show it holds for f .

Remark 3.1.6 (on notation):

- L^+ : measurable functions
- L^1 : Lebesgue integrable functions, so $\int |f| < \infty$

Definition 3.1.7 (Simple Function)

A **simple function** $s : \mathbb{C} \rightarrow X$ is a finite linear combination of indicator functions of measurable sets, i.e.

$$s(x) = \sum_{j=1}^n c_j \chi_{E_j}(x).$$

Definition 3.1.8 (Lebesgue Integral)

$$\int_X f := \sup \left\{ \int s(x) d\mu \mid 0 \leq s \leq f, s \text{ simple} \right\}.$$

Note that if $s = \sum c_j \chi_{E_j}$ is simple, then

$$\int_X s(x) d\mu := \sum_{j=1}^n c_j \mu(E_j).$$

Remark 3.1.9 (Integrals split across disjoint sets): A useful fact: for (X, \mathcal{M}) a measure space,

integrals split across disjoint sets:

$$\int_X f = \int_{X \setminus A} f + \int_A f \quad \forall A \in \mathcal{M}.$$

Definition 3.1.10 (Essential supremum and infimum, essentially bounded)

An **essential lower bound** b on a function f is any real number such that $S_b := \{x \mid f(x) < b\} = f^{-1}(-\infty, b)$ has measure zero. The **essential infimum** is the supremum of all essential lower bounds, i.e. $\text{ess inf } f := \sup_b \{b \mid \mu S_b = 0\}$. This is the greatest lower bound almost everywhere.

Similarly an **essential upper bound** c is any number such that $S^c := f^{-1}(c, \infty)$ has measure zero, and the **essential supremum** is $\text{ess sup } f := \inf_c \{c \mid \mu S^c = 0\}$, which is the least upper bound almost everywhere.

A function is **essentially bounded** if $\|f\|_\infty := \text{ess sup } f < \infty$. These are functions which are bounded almost everywhere.

Example 3.1.11 (*An essentially bounded but not bounded function*): $f(x) = x\chi_{\mathbb{Q}}(x)$ is essentially bounded but not bounded.

Proposition 3.1.12 (*L^∞ functions are equivalent to bounded almost-everywhere functions*).

If $f \in L^\infty(X)$, then f is equal to some bounded function g almost everywhere.

Theorem 3.1.13 (*p -Test for Integrals*).

$$\begin{aligned} \int_0^1 \frac{1}{x^p} < \infty &\iff p < 1 \\ \int_1^\infty \frac{1}{x^p} < \infty &\iff p > 1. \end{aligned}$$

Slogan 3.1.14

Large powers of x help us in neighborhoods of infinity and hurt around zero.

Theorem 3.1.15 (*Monotone Convergence*).

If $f_n : X \rightarrow [0, \infty) \in L^+$ and $f_n \nearrow f$ almost everywhere, then

$$\lim \int f_n = \int \lim f_n = \int f \quad \text{i.e.} \quad \int f_n \rightarrow \int f.$$

Slogan 3.1.16

Measurable, non-negative, increasing pointwise a.e. allows commuting limits and integrals.

Proof (of MCT).

todo

■

Theorem 3.1.17 (Dominated Convergence).

If $f_n \in L^1$ and $f_n \rightarrow f$ almost everywhere with $|f_n| \leq g$ for some $g \in L^1$, then $f \in L^1$ and

$$\lim \int f_n = \int \lim f_n = \int f \quad \text{i.e.} \quad \int f_n \rightarrow \int f < \infty,$$

and more generally,

$$\int |f_n - f| \rightarrow 0.$$

Positivity not needed.

Proof (of DCT).

todo

■

Theorem 3.1.18 (Generalized DCT).

If

- $f_n \in L^1$ with $f_n \rightarrow f$ almost everywhere,
- There exist $g_n \in L^1$ with $|f_n| \leq g_n$, $g_n \geq 0$.
- $g_n \rightarrow g$ almost everywhere with $g \in L^1$, and
- $\lim \int g_n = \int g$,

then $f \in L^1$ and $\lim \int f_n = \int f < \infty$.

Note that this is the DCT with $|f_n| < |g|$ relaxed to $|f_n| < g_n \rightarrow g \in L^1$.

Proof.

Proceed by showing $\limsup \int f_n \leq \int f \leq \liminf \int f_n$:

- $\int f \geq \limsup \int f_n$:

$$\begin{aligned}
 \int g - \int f &= \int (g - f) \\
 &\leq \liminf \int (g_n - f_n) \quad \text{Fatou} \\
 &= \lim \int g_n + \liminf \int (-f_n) \\
 &= \lim \int g_n - \limsup \int f_n \\
 &= \int g - \limsup \int f_n
 \end{aligned}$$

$$\implies \int f \geq \limsup \int f_n.$$

- Here we use $g_n - f_n \xrightarrow{n \rightarrow \infty} g - f$ with $0 \leq |f_n| - f_n \leq g_n - f_n$, so $g_n - f_n$ are nonnegative (and measurable) and Fatou's lemma applies.

- $\int f \leq \liminf \int f_n$:

$$\begin{aligned}
 \int g + \int f &= \int (g + f) \\
 &\leq \liminf \int (g_n + f_n) \\
 &= \lim \int g_n + \liminf \int f_n \\
 &= \int g + \liminf \int f_n
 \end{aligned}$$

$$\int f \leq \liminf \int f_n.$$

- Here we use that $g_n + f_n \rightarrow g + f$ with $0 \leq |f_n| + f_n \leq g_n + f_n$ so Fatou's lemma again applies.

■

Proposition 3.1.19 (*Convergence in L^1 implies convergence of L^1 norm*).

If $f \in L^1$, then

$$\int |f_n - f| \rightarrow 0 \iff \int |f_n| \rightarrow \int |f|.$$

Proof.

Let $g_n = |f_n| - |f_n - f|$, then $g_n \rightarrow |f|$ and

$$|g_n| = ||f_n| - |f_n - f|| \leq |f_n - (f_n - f)| = |f| \in L^1,$$

so the DCT applies to g_n and

$$\begin{aligned}\|f_n - f\|_1 &= \int |f_n - f| + |f_n| - |f| = \int |f_n| - g_n \\ &\rightarrow_{DCT} \lim \int |f_n| - \int |f|.\end{aligned}$$

■

Theorem 3.1.20 (Fatou).

If f_n is a sequence of nonnegative measurable functions, then

$$\begin{aligned}\liminf_n \int f_n &\geq \int \liminf_n f_n \\ \limsup_n \int f_n &\leq \int \limsup_n f_n.\end{aligned}$$

Proof (of Fatou).

Prove Fatou

■

Theorem 3.1.21 (Tonelli (Non-Negative, Measurable)).

For $f(x, y)$ **non-negative and measurable**, for almost every $x \in \mathbb{R}^n$,

- $f_x(y)$ is a **measurable** function
- $F(x) = \int f(x, y) dy$ is a **measurable** function,
- For E measurable, the slices $E_x := \{y \mid (x, y) \in E\}$ are measurable.
- $\int f = \int \int F$, i.e. any iterated integral is equal to the original.

Theorem 3.1.22 (Fubini (Integrable)).

For $f(x, y)$ **integrable**, for almost every $x \in \mathbb{R}^n$,

- $f_x(y)$ is an **integrable** function
- $F(x) := \int f(x, y) dy$ is an **integrable** function,
- For E measurable, the slices $E_x := \{y \mid (x, y) \in E\}$ are measurable.
- $\int f = \int \int f(x, y)$, i.e. any iterated integral is equal to the original

Theorem 3.1.23 (Fubini-Tonelli).

If any iterated integral is **absolutely integrable**, i.e. $\int \int |f(x, y)| < \infty$, then f is integrable and $\int f$ equals any iterated integral.

Proposition 3.1.24 (Measurable Slices).

Let E be a measurable subset of \mathbb{R}^n . Then

- For almost every $x \in \mathbb{R}^{n_1}$, the slice $E_x := \{y \in \mathbb{R}^{n_2} \mid (x, y) \in E\}$ is measurable in \mathbb{R}^{n_2} .
- The function

$$F : \mathbb{R}^{n_1} \rightarrow \mathbb{R}$$

$$x \mapsto m(E_x) = \int_{\mathbb{R}^{n_2}} \chi_{E_x} dy$$

is measurable and

$$m(E) = \int_{\mathbb{R}^{n_1}} m(E_x) dx = \int_{\mathbb{R}^{n_1}} \int_{\mathbb{R}^{n_2}} \chi_{E_x} dy dx.$$

Proof (of measurable slices).

$\Rightarrow :$

- Let f be measurable on \mathbb{R}^n .
- Then the cylinders $F(x, y) = f(x)$ and $G(x, y) = f(y)$ are both measurable on \mathbb{R}^{n+1} .
- Write $\mathcal{A} = \{G \leq F\} \cap \{G \geq 0\}$; both are measurable.

$\Leftarrow :$

- Let A be measurable in \mathbb{R}^{n+1} .
- Define $A_x = \{y \in \mathbb{R}^n \mid (x, y) \in A\}$, then $m(A_x) = f(x)$.
- By the corollary, A_x is measurable set, $x \mapsto A_x$ is a measurable function, and $m(A) = \int f(x) dx$.
- Then explicitly, $f(x) = \chi_A$, which makes f a measurable function.

■

Proposition 3.1.25 (Differentiating Under an Integral).

If $\left| \frac{\partial}{\partial t} f(x, t) \right| \leq g(x) \in L^1$, then letting $F(t) = \int f(x, t) dx$,

$$\frac{\partial}{\partial t} F(t) := \lim_{h \rightarrow 0} \int \frac{f(x, t+h) - f(x, t)}{h} dx$$

$$\stackrel{\text{DCT}}{=} \int \frac{\partial}{\partial t} f(x, t) dx.$$

To justify passing the limit, let $h_k \rightarrow 0$ be any sequence and define

$$f_k(x, t) = \frac{f(x, t+h_k) - f(x, t)}{h_k},$$

so $f_k \xrightarrow{k \rightarrow \infty} \frac{\partial f}{\partial t}$ pointwise.

Apply the MVT to f_k to get $f_k(x, t) = f_k(\xi, t)$ for some $\xi \in [0, h_k]$, and show that $f_k(\xi, t) \in L^1$.

Proposition 3.1.26 (Commuting Sums with Integrals (non-negative)).

If f_n are non-negative and $\sum \int |f_n| < \infty$, then $\sum \int f_n = \int \sum f_n$.

Proof. • Idea: MCT.

- Let $F_N = \sum_{n=1}^N f_n$ be a finite partial sum;
- Then there are simple functions $\varphi_n \nearrow f_n$
- So $\sum_{n=1}^N \varphi_n \nearrow F_N$ and MCT applies

■

Theorem 3.1.27 (Commuting Sums with Integrals (integrable)).

If $\{f_n\}$ integrable with either $\sum \int |f_n| < \infty$ or $\int \sum |f_n| < \infty$, then

$$\int \sum f_n = \sum \int f_n.$$

Proof.

- By Tonelli, if $f_n(x) \geq 0$ for all n , taking the counting measure allows interchanging the order of “integration”.
- By Fubini on $|f_n|$, if either “iterated integral” is finite then the result follows.

■

Proposition 3.1.28 (?).

If $f_k \in L^1$ and $\sum \|f_k\|_1 < \infty$ then $\sum f_k$ converges almost everywhere and in L^1 .

Proof (?).

Define $F_N = \sum_{k=1}^N f_k$ and $F = \lim_N F_N$, then $\|F_N\|_1 \leq \sum_{k=1}^N \|f_k\|_1 < \infty$ so $F \in L^1$ and $\|F_N - F\|_1 \rightarrow 0$ so the sum converges in L^1 . Almost everywhere convergence: ?

■

3.2 Examples of (Non)Integrable Functions

Example 3.2.1 (Examples of integrable functions):

- $\int \frac{1}{1+x^2} = \arctan(x) \xrightarrow{x \rightarrow \infty} \pi/2 < \infty$
- Any bounded function (or continuous on a compact set, by EVT)
- $\int_0^1 \frac{1}{\sqrt{x}} < \infty$

- $\int_0^1 \frac{1}{x^{1-\varepsilon}} < \infty$
- $\int_1^\infty \frac{1}{x^{1+\varepsilon}} < \infty$

Example 3.2.2 (Examples of non-integrable functions):

- $\int_0^1 \frac{1}{x} = \infty$.
- $\int_1^\infty \frac{1}{x} = \infty$.
- $\int_1^\infty \frac{1}{\sqrt{x}} = \infty$
- $\int_1^\infty \frac{1}{x^{1-\varepsilon}} = \infty$
- $\int_0^1 \frac{1}{x^{1+\varepsilon}} = \infty$

3.3 L^1 Facts

Proposition 3.3.1 (Zero in L^1 iff zero almost everywhere).

For $f \in L^+$,

$$\int f = 0 \iff f \equiv 0 \text{ almost everywhere.}$$

Proof.

- Obvious for simple functions:

- If $f(x) = \sum_{j=1}^n c_j \chi_{E_j}$, then $\int f = 0$ iff for each j , either $c_j = 0$ or $m(E_j) = 0$.
- Since nonzero c_j correspond to sets where $f \neq 0$, this says $m(\{f \neq 0\}) = 0$.

- \Leftarrow :

- If $f = 0$ almost everywhere and $\varphi \nearrow f$, then $\varphi = 0$ almost everywhere since $\varphi(x) \leq f(x)$ -Then

$$\int f = \sup_{\varphi \leq f} \int \varphi = \sup_{\varphi \leq f} 0 = 0.$$

- \Rightarrow :

- Instead show negating “ $f = 0$ almost everywhere” implies $\int f \neq 0$.
- Write $\{f \neq 0\} = \cup_{n \in \mathbb{N}} S_n$ where $S_n := \left\{x \mid f(x) \geq \frac{1}{n}\right\}$.
- Since “not $f = 0$ almost everywhere”, there exists an n such that $m(S_n) > 0$.

– Then

$$0 < \frac{1}{n} \chi_{E_n} \leq f \implies 0 < \int \frac{1}{n} \chi_{E_n} \leq \int f.$$

■

Proposition 3.3.2 (Translation Invariance).

The Lebesgue integral is translation invariant, i.e.

$$\int f(x) \, dx = \int f(x+h) \, dx \quad \text{for any } h.$$

Proof.

- Let $E \subseteq X$; for characteristic functions,

$$\int_X \chi_E(x+h) = \int_X \chi_{E+h}(x) = m(E+h) = m(E) = \int_X \chi_E(x)$$

by translation invariance of measure.

- So this also holds for simple functions by linearity.
- For $f \in L^+$, choose $\varphi_n \nearrow f$ so $\int \varphi_n \rightarrow \int f$.
- Similarly, $\tau_h \varphi_n \nearrow \tau_h f$ so $\int \tau_h f \rightarrow \int f$
- Finally $\left\{ \int \tau_h \varphi \right\} = \left\{ \int \varphi \right\}$ by step 1, and the suprema are equal by uniqueness of limits.

■

Proposition 3.3.3 (Integrals distribute over disjoint sets).

If $X \subseteq A \cup B$, then $\int_X f \leq \int_A f + \int_{A^c} f$ with equality iff $X = A \sqcup B$.

Proposition 3.3.4 (Uniformly continuous L^1 functions vanish at infinity.).

If $f \in L^1$ and f is uniformly continuous, then $f(x) \xrightarrow{|x| \rightarrow \infty} 0$.

⚠ Warning 3.3.5

This doesn't hold for general L^1 functions, take any train of triangles with height 1 and summable areas.

Theorem 3.3.6 (Small Tails in L^1).

If $f \in L^1$, then for every ε there exists a radius R such that if $A = B_R(0)^c$, then $\int_A |f| < \varepsilon$.

Proof.

- Approximate with compactly supported functions.

- Take $g \xrightarrow{L^1} f$ with $g \in C_c$
- Then choose N large enough so that $g = 0$ on $E := B_N(0)$
- Then

$$\int_E |f| \leq \int_E |f - g| + \int_E |g|.$$

■

Proposition 3.3.7 (L^1 functions are absolutely continuous.).

$$m(E) \rightarrow 0 \implies \int_E f \rightarrow 0.$$

Proof (?).

Approximate with compactly supported functions. Take $g \xrightarrow{L^1} f$, then $g \leq M$ so $\int_E f \leq \int_E f - g + \int_E g \rightarrow 0 + M \cdot m(E) \rightarrow 0$.

■

Proposition 3.3.8 (L^1 functions are finite almost everywhere.).

If $f \in L^1$, then $m(\{f(x) = \infty\}) = 0$.

Proof (?).

Idea: Split up domain Let $A = \{f(x) = \infty\}$, then $\infty > \int f = \int_A f + \int_{A^c} f = \infty \cdot m(A) + \int_{A^c} f \implies m(X) = 0$.

■

Theorem 3.3.9 (Continuity in L^1).

$$\|\tau_h f - f\|_1 \xrightarrow{h \rightarrow 0} 0$$

Proof .

Approximate with compactly supported functions. Take $g \xrightarrow{L^1} f$ with $g \in C_c$.

$$\begin{aligned} \int |f(x+h) - f(x)| &\leq \int |f(x+h) - g(x+h)| + \int |g(x+h) - g(x)| + \int |g(x) - f(x)| \\ &\stackrel{??}{\rightarrow} 2\varepsilon + \int |g(x+h) - g(x)| \\ &= \int_K |g(x+h) - g(x)| + \int_{K^c} |g(x+h) - g(x)| \\ &\stackrel{??}{\rightarrow} 0, \end{aligned}$$

which follows because we can enlarge the support of g to K where the integrand is zero on K^c , then apply uniform continuity on K .

■

Proposition 3.3.10 (*Integration by parts, special case*).

$$F(x) := \int_0^x f(y)dy \quad \text{and} \quad G(x) := \int_0^x g(y)dy \\ \implies \int_0^1 F(x)g(x)dx = F(1)G(1) - \int_0^1 f(x)G(x)dx.$$

Proof (?).

Fubini-Tonelli, and sketch region to change integration bounds. ■

Theorem 3.3.11 (*Lebesgue Density*).

$$A_h(f)(x) := \frac{1}{2h} \int_{x-h}^{x+h} f(y)dy \implies \|A_h(f) - f\| \xrightarrow{h \rightarrow 0} 0.$$

Proof (?).

Fubini-Tonelli, and sketch region to change integration bounds, and continuity in L^1 . ■

3.4 L_p Facts

Proposition 3.4.1 (*Dense subspaces of $L^2(I)$*).

The following are dense subspaces of $L^2([0, 1])$:

- Simple functions
- Step functions
- $C_0([0, 1])$
- Smoothly differentiable functions $C_0^\infty([0, 1])$
- Smooth compactly supported functions C_c^∞

Theorem 3.4.2 (?).

$$m(X) < \infty \implies \lim_{p \rightarrow \infty} \|f\|_p = \|f\|_\infty.$$

Proof (?).

Let $M = \|f\|_\infty$.

- For any $L < M$, let $S = \{|f| \geq L\}$.
- Then $m(S) > 0$ and

$$\begin{aligned}
\|f\|_p &= \left(\int_X |f|^p \right)^{\frac{1}{p}} \\
&\geq \left(\int_S |f|^p \right)^{\frac{1}{p}} \\
&\geq L \, m(S)^{\frac{1}{p}} \xrightarrow{p \rightarrow \infty} L \\
&\implies \liminf_p \|f\|_p \geq M.
\end{aligned}$$

We also have

$$\begin{aligned}
\|f\|_p &= \left(\int_X |f|^p \right)^{\frac{1}{p}} \\
&\leq \left(\int_X M^p \right)^{\frac{1}{p}} \\
&= M \, m(X)^{\frac{1}{p}} \xrightarrow{p \rightarrow \infty} M \\
&\implies \limsup_p \|f\|_p \leq M.
\end{aligned}$$

■

Theorem 3.4.3 (Duals for L^p spaces).

For $1 \leq p < \infty$, $(L^p)^\vee \cong L^q$.

Proof ($p = 1$ case).

?

■

todo

Proof ($p = 2$ case).

Use Riesz Representation for Hilbert spaces.

■

Proposition 3.4.4 (L^1 is not quite the dual of L^∞).

$L^1 \subset (L^\infty)^\vee$, since the isometric mapping is always injective, but *never* surjective.

3.5 Counterexamples

Proposition 3.5.1 (a.e. convergence never implies L^p convergence).

Sequences $f_k \xrightarrow{a.e.} f$ but $f_k \not\xrightarrow{L^p} f$:

- For $1 \leq p < \infty$: The skateboard to infinity, $f_k = \chi_{[k, k+1]}$.

Then $f_k \xrightarrow{a.e.} 0$ but $\|f_k\|_p = 1$ for all k .

Converges pointwise and a.e., but not uniformly and not in norm.

- For $p = \infty$: The sliding boxes $f_k = k \cdot \chi_{[0, \frac{1}{k}]}$.

Then similarly $f_k \xrightarrow{a.e.} 0$, but $\|f_k\|_p = 1$ and $\|f_k\|_\infty = k \rightarrow \infty$

Converges a.e., but not uniformly, not pointwise, and not in norm.

Proposition 3.5.2 (The four big counterexamples in convergence).

1. Uniform: $f_n \Rightarrow f : \forall \varepsilon \exists N \mid n \geq N \implies |f_n(x) - f(x)| < \varepsilon \quad \forall x$.
2. Pointwise: $f_n(x) \rightarrow f(x)$ for all x . (This is just a sequence of numbers)
3. Almost Everywhere: $f_n(x) \rightarrow f(x)$ for almost all x .
4. Norm: $\|f_n - f\|_1 = \int |f_n(x) - f(x)| \rightarrow 0$.

We have $1 \implies 2 \implies 3$, and in general no implication can be reversed, but (**warning**) none of 1, 2, 3 imply 4 or vice versa.

- $f_n = (1/n)\chi_{(0,n)}$. This converges uniformly to 0, but the integral is identically 1. So this satisfies 1, 2, 3 and not 4.

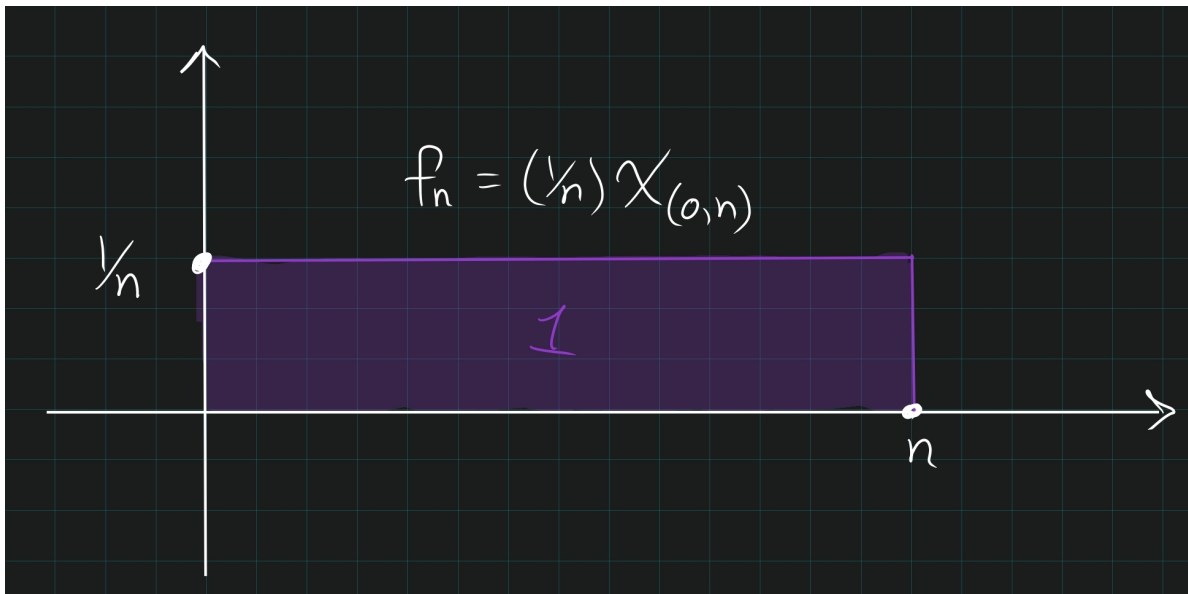


Figure 2: image_2021-05-21-16-38-30

- $f_n = \chi_{(n,n+1)}$ (skateboard to infinity). This satisfies 2, 3 but not 1, 4.

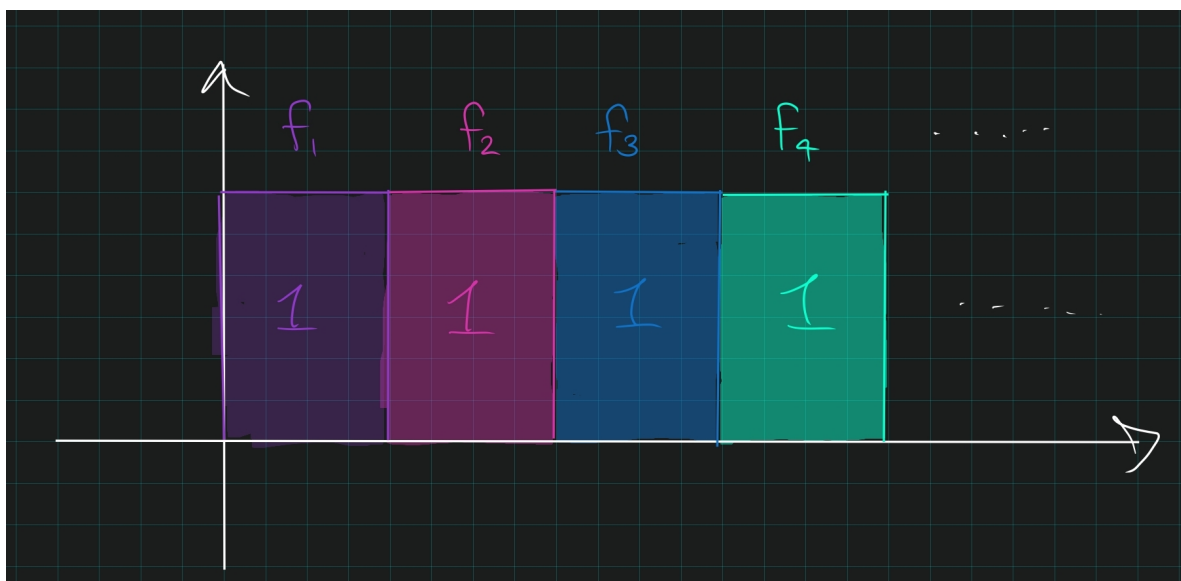


Figure 3: image_2021-05-21-16-42-08

- $f_n = n\chi_{(0, \frac{1}{n})}$. This satisfies 3 but not 1,2,4.

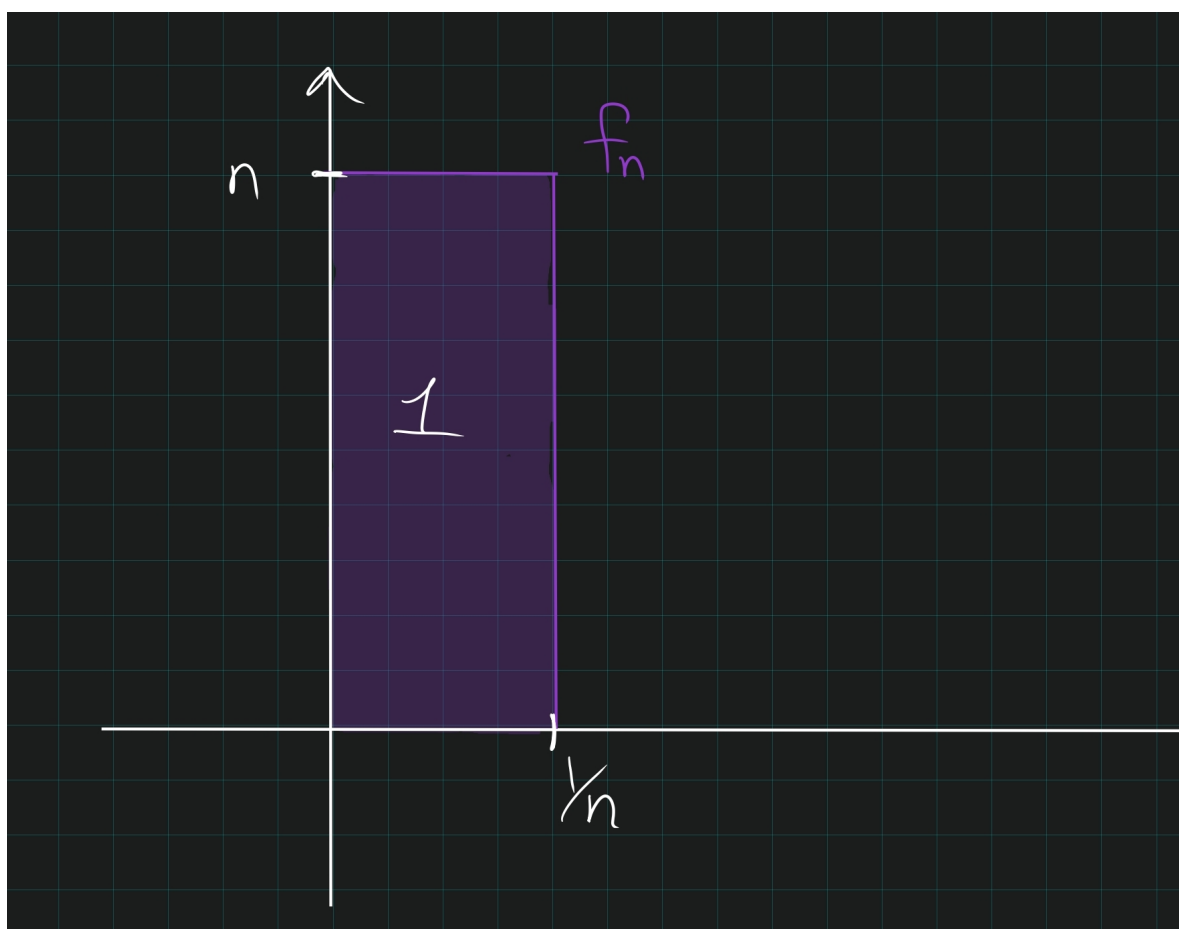


Figure 4: image_2021-05-21-16-54-38

- f_n : one can construct a sequence where $f_n \rightarrow 0$ in L^1 but is not 1,2, or 3. The construction:
 - Break I into 2 intervals, let f_1 be the indicator on the first half, f_2 the indicator on the second.
 - Break I into $2^2 = 4$ intervals, like f_3 be the indicator on the first quarter, f_4 on the second, etc.
 - Break I into 2^k intervals and cyclic through k indicator functions.

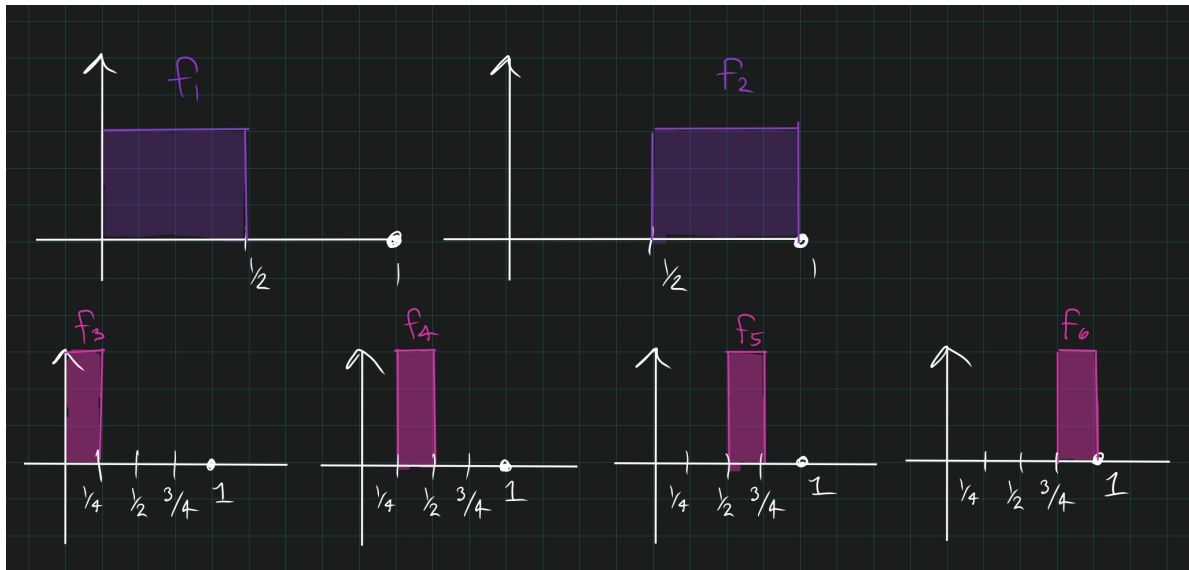


Figure 5: image_2021-05-21-16-49-09

- Then $\int f_n = 1/2^n \rightarrow 0$, but $f_n \not\rightarrow 0$ pointwise since for every x , there are infinitely many n for which $f_n(x) = 0$ and infinitely many for which $f_n(x) = 1$.

4 | Fourier Transform and Convolution

4.1 The Fourier Transform

Proposition 4.1.1 (?).

If $\hat{f} = \hat{g}$ then $f = g$ almost everywhere.

Proposition 4.1.2 (Riemann-Lebesgue: Fourier transforms have small tails.).

$$f \in L^1 \implies \hat{f}(\xi) \rightarrow 0 \text{ as } |\xi| \rightarrow \infty,$$

if $f \in L^1$, then \hat{f} is continuous and bounded.

Proof (?).

- Boundedness:

$$|\widehat{f}(\xi)| \leq \int |f| \cdot |e^{2\pi i x \cdot \xi}| = \|f\|_1.$$

- Continuity:

- $|\widehat{f}(\xi_n) - \widehat{f}(\xi)|$

- Apply DCT to show $a \xrightarrow{n \rightarrow \infty} 0$.



Theorem 4.1.3 (Fourier Inversion).

$$f(x) = \int_{\mathbb{R}^n} \widehat{f}(\xi) e^{2\pi i x \cdot \xi} d\xi.$$

Warning 4.1.4

Fubini-Tonelli does not work here!

Proof (?).

Idea: Fubini-Tonelli doesn't work directly, so introduce a convergence factor, take limits, and use uniqueness of limits.

- Take the modified integral:

$$\begin{aligned} I_t(x) &= \int \widehat{f}(\xi) e^{2\pi i x \cdot \xi} e^{-\pi t^2 |\xi|^2} \\ &= \int \widehat{f}(\xi) \varphi(\xi) \\ &= \int f(\xi) \widehat{\varphi}(\xi) \\ &= \int f(\xi) \widehat{g}_t(\xi - x) \\ &= \int f(\xi) g_t(x - \xi) d\xi \\ &= \int f(y - x) g_t(y) dy \quad (\xi = y - x) \\ &= (f * g_t) \\ &\rightarrow f \text{ in } L^1 \text{ as } t \rightarrow 0. \end{aligned}$$

- We also have

$$\begin{aligned}
 \lim_{t \rightarrow 0} I_t(x) &= \lim_{t \rightarrow 0} \int \widehat{f}(\xi) e^{2\pi i x \cdot \xi} e^{-\pi t^2 |\xi|^2} \\
 &= \lim_{t \rightarrow 0} \int \widehat{f}(\xi) \varphi(\xi) \\
 &=_{DCT} \int \widehat{f}(\xi) \lim_{t \rightarrow 0} \varphi(\xi) \\
 &= \int \widehat{f}(\xi) e^{2\pi i x \cdot \xi}
 \end{aligned}$$

- So

$$I_t(x) \rightarrow \int \widehat{f}(\xi) e^{2\pi i x \cdot \xi} \text{ pointwise and } \|I_t(x) - f(x)\|_1 \rightarrow 0.$$

- So there is a subsequence I_{t_n} such that $I_{t_n}(x) \rightarrow f(x)$ almost everywhere
- Thus $f(x) = \int \widehat{f}(\xi) e^{2\pi i x \cdot \xi}$ almost everywhere by uniqueness of limits.

■

Proposition 4.1.5 (Eigenfunction of the Fourier transform).

$$g(x) := e^{-\pi |t|^2} \implies \widehat{g}(\xi) = g(\xi) \quad \text{and} \quad \widehat{g}_t(x) = g(tx) = e^{-\pi t^2 |x|^2}.$$

4.2 Approximate Identities

Example 4.2.1 (of an approximation to the identity.):

$$\varphi(x) := e^{-\pi x^2}.$$

Theorem 4.2.2 (Convolving against an approximate identity converges in L^1 .)

$$\|f * \varphi_t - f\|_1 \xrightarrow{t \rightarrow 0} 0.$$

Proof (?).

$$\begin{aligned}
\|f - f * \varphi_t\|_1 &= \int f(x) - \int f(x-y)\varphi_t(y) \, dy dx \\
&= \int f(x) \int \varphi_t(y) \, dy - \int f(x-y)\varphi_t(y) \, dy dx \\
&= \int \int \varphi_t(y)[f(x) - f(x-y)] \, dy dx \\
&=_{FT} \int \int \varphi_t(y)[f(x) - f(x-y)] \, dx dy \\
&= \int \varphi_t(y) \int f(x) - f(x-y) \, dx dy \\
&= \int \varphi_t(y) \|f - \tau_y f\|_1 dy \\
&= \int_{y < \delta} \varphi_t(y) \|f - \tau_y f\|_1 dy + \int_{y \geq \delta} \varphi_t(y) \|f - \tau_y f\|_1 dy \\
&\leq \int_{y < \delta} \varphi_t(y) \varepsilon + \int_{y \geq \delta} \varphi_t(y) (\|f\|_1 + \|\tau_y f\|_1) dy \quad \text{by continuity in } L^1 \\
&\leq \varepsilon + 2\|f\|_1 \int_{y \geq \delta} \varphi_t(y) dy \\
&\leq \varepsilon + 2\|f\|_1 \cdot \varepsilon \quad \text{since } \varphi_t \text{ has small tails} \\
&\xrightarrow{\varepsilon \rightarrow 0} 0.
\end{aligned}$$

■

Theorem 4.2.3 (Convolutions vanish at infinity).

$$f, g \in L^1 \text{ and bounded} \implies \lim_{|x| \rightarrow \infty} (f * g)(x) = 0.$$

Proof (?). • Choose $M \geq f, g$.

- By small tails, choose N such that $\int_{B_N^c} |f|, \int_{B_N^c} |g| < \varepsilon$
- Note

$$|f * g| \leq \int |f(x-y)| |g(y)| \, dy := I.$$

- Use $|x| \leq |x-y| + |y|$, take $|x| \geq 2N$ so either

$$|x-y| \geq N \implies I \leq \int_{\{|x-y| \geq N\}} |f(x-y)| M \, dy \leq \varepsilon M \rightarrow 0$$

then

$$|y| \geq N \implies I \leq \int_{\{|y| \geq N\}} M |g(y)| \, dy \leq M \varepsilon \rightarrow 0.$$

■

Proposition 4.2.4 (Corollary of Young's inequality).

Take $q = 1$ in Young's inequality to obtain

$$\|f * g\|_p \leq \|f\|_p \|g\|_1.$$

Proposition 4.2.5 (L^1 is closed under convolution.).

If $f, g \in L^1$ then $f * g \in L^1$.

5 | Functional Analysis

5.1 Theorems

Fact 5.1.1 (Pythagoras)

$$\langle v, w \rangle = 0 \implies \|v + w\| = \|v\| + \|w\|.$$

Theorem 5.1.2 (Bessel's Inequality).

For any orthonormal set $\{u_n\} \subseteq \mathcal{H}$ a Hilbert space (not necessarily a basis),

$$\left\| x - \sum_{n=1}^N \langle x, u_n \rangle u_n \right\|^2 = \|x\|^2 - \sum_{n=1}^N |\langle x, u_n \rangle|^2$$

and thus

$$\sum_{n=1}^{\infty} |\langle x, u_n \rangle|^2 \leq \|x\|^2.$$

Proof (of Bessel's inequality).

- Let $S_N = \sum_{n=1}^N \langle x, u_n \rangle u_n$

$$\begin{aligned}
\|x - S_N\|^2 &= \langle x - S_N, x - S_N \rangle \\
&= \|x\|^2 + \|S_N\|^2 - 2\Re \langle x, S_N \rangle \\
&= \|x\|^2 + \|S_N\|^2 - 2\Re \left\langle x, \sum_{n=1}^N \langle x, u_n \rangle u_n \right\rangle \\
&= \|x\|^2 + \|S_N\|^2 - 2\Re \sum_{n=1}^N \langle x, \langle x, u_n \rangle u_n \rangle \\
&= \|x\|^2 + \|S_N\|^2 - 2\Re \sum_{n=1}^N \overline{\langle x, u_n \rangle} \langle x, u_n \rangle \\
&= \|x\|^2 + \left\| \sum_{n=1}^N \langle x, u_n \rangle u_n \right\|^2 - 2 \sum_{n=1}^N |\langle x, u_n \rangle|^2 \\
&= \|x\|^2 + \sum_{n=1}^N |\langle x, u_n \rangle|^2 - 2 \sum_{n=1}^N |\langle x, u_n \rangle|^2 \\
&= \|x\|^2 - \sum_{n=1}^N |\langle x, u_n \rangle|^2.
\end{aligned}$$

- By continuity of the norm and inner product, we have

$$\begin{aligned}
\lim_{N \rightarrow \infty} \|x - S_N\|^2 &= \lim_{N \rightarrow \infty} \|x\|^2 - \sum_{n=1}^N |\langle x, u_n \rangle|^2 \\
\Rightarrow \left\| x - \lim_{N \rightarrow \infty} S_N \right\|^2 &= \|x\|^2 - \lim_{N \rightarrow \infty} \sum_{n=1}^N |\langle x, u_n \rangle|^2 \\
\Rightarrow \left\| x - \sum_{n=1}^{\infty} \langle x, u_n \rangle u_n \right\|^2 &= \|x\|^2 - \sum_{n=1}^{\infty} |\langle x, u_n \rangle|^2.
\end{aligned}$$

- Then noting that $0 \leq \|x - S_N\|^2$,

$$\begin{aligned}
0 &\leq \|x\|^2 - \sum_{n=1}^{\infty} |\langle x, u_n \rangle|^2 \\
\Rightarrow \sum_{n=1}^{\infty} |\langle x, u_n \rangle|^2 &\leq \|x\|^2 \blacksquare.
\end{aligned}$$

■

Theorem 5.1.3 (Riesz Representation for Hilbert Spaces).

If Λ is a continuous linear functional on a Hilbert space H , then there exists a unique $y \in H$

such that

$$\forall x \in H, \quad \Lambda(x) = \langle x, y \rangle.$$

Proof (?).

- Define $M := \ker \Lambda$.
- Then M is a closed subspace and so $H = M \oplus M^\perp$.
- There is some $z \in M^\perp$ such that $\|z\| = 1$.
- Set $u := \Lambda(x)z - \Lambda(z)x$
- Check

$$\Lambda(u) = \Lambda(\Lambda(x)z - \Lambda(z)x) = \Lambda(x)\Lambda(z) - \Lambda(z)\Lambda(x) = 0 \implies u \in M$$

- Compute

$$\begin{aligned} 0 &= \langle u, z \rangle \\ &= \langle \Lambda(x)z - \Lambda(z)x, z \rangle \\ &= \langle \Lambda(x)z, z \rangle - \langle \Lambda(z)x, z \rangle \\ &= \Lambda(x)\langle z, z \rangle - \Lambda(z)\langle x, z \rangle \\ &= \Lambda(x)\|z\|^2 - \Lambda(z)\langle x, z \rangle \\ &= \Lambda(x) - \Lambda(z)\langle x, z \rangle \\ &= \Lambda(x) - \langle x, \overline{\Lambda(z)z} \rangle, \end{aligned}$$

- Choose $y := \overline{\Lambda(z)z}$.
- Check uniqueness:

$$\begin{aligned} \langle x, y \rangle &= \langle x, y' \rangle \quad \forall x \\ \implies \langle x, y - y' \rangle &= 0 \quad \forall x \\ \implies \langle y - y', y - y' \rangle &= 0 \\ \implies \|y - y'\| &= 0 \\ \implies y - y' &= 0 \implies y = y'. \end{aligned}$$

■

Theorem 5.1.4 (*Functionals are continuous if and only if bounded*).

Let $L : X \rightarrow \mathbb{C}$ be a linear functional, then the following are equivalent:

1. L is continuous
2. L is continuous at zero

3. L is bounded, i.e. $\exists c \geq 0 \mid |L(x)| \leq c\|x\|$ for all $x \in H$

Proof (?).

2 \implies 3: Choose $\delta < 1$ such that

$$\|x\| \leq \delta \implies |L(x)| < 1.$$

Then

$$\begin{aligned} |L(x)| &= \left| L\left(\frac{\|x\|}{\delta} \frac{\delta}{\|x\|} x\right) \right| \\ &= \frac{\|x\|}{\delta} \left| L\left(\delta \frac{x}{\|x\|}\right) \right| \\ &\leq \frac{\|x\|}{\delta} 1, \end{aligned}$$

so we can take $c = \frac{1}{\delta}$. ■

3 \implies 1:

We have $|L(x - y)| \leq c\|x - y\|$, so given $\varepsilon \geq 0$ simply choose $\delta = \frac{\varepsilon}{c}$. ■

Theorem 5.1.5 (*The operator norm is a norm*).

If H is a Hilbert space, then $(\check{H}, \|\cdot\|_{\text{op}})$ is a normed space.

Proof (?).

The only nontrivial property is the triangle inequality, but

$$\|L_1 + L_2\|_{\text{op}} = \sup |L_1(x) + L_2(x)| \leq \sup |L_1(x)| + \sup |L_2(x)| = \|L_1\|_{\text{op}} + \|L_2\|_{\text{op}}.$$
■

Theorem 5.1.6 (*The operator norm on \check{X} yields a Banach space*).

If X is a normed vector space, then $(\check{X}, \|\cdot\|_{\text{op}})$ is a Banach space.

Proof (?).

- Let $\{L_n\}$ be Cauchy in \check{X} .
- Then for all $x \in C$, $\{L_n(x)\} \subset \mathbb{C}$ is Cauchy and converges to something denoted $L(x)$.
- Need to show L is continuous and $\|L_n - L\| \rightarrow 0$.
- Since $\{L_n\}$ is Cauchy in \check{X} , choose N large enough so that

$$n, m \geq N \implies \|L_n - L_m\| < \varepsilon \implies |L_m(x) - L_n(x)| < \varepsilon \quad \forall x \mid \|x\| = 1.$$

- Take $n \rightarrow \infty$ to obtain

$$\begin{aligned} m \geq N &\implies |L_m(x) - L(x)| < \varepsilon \quad \forall x \mid \|x\| = 1 \\ &\implies \|L_m - L\| < \varepsilon \rightarrow 0. \end{aligned}$$

- Continuity:

$$\begin{aligned} |L(x)| &= |L(x) - L_n(x) + L_n(x)| \\ &\leq |L(x) - L_n(x)| + |L_n(x)| \\ &\leq \varepsilon\|x\| + c\|x\| \\ &= (\varepsilon + c)\|x\|. \blacksquare \end{aligned}$$

■

Theorem 5.1.7 (Riesz-Fischer).

Let $U = \{u_n\}_{n=1}^\infty$ be an orthonormal set (not necessarily a basis), then

1. There is an isometric surjection

$$\begin{aligned} \mathcal{H} &\rightarrow \ell^2(\mathbb{N}) \\ \mathbf{x} &\mapsto \{\langle \mathbf{x}, \mathbf{u}_n \rangle\}_{n=1}^\infty \end{aligned}$$

i.e. if $\{a_n\} \in \ell^2(\mathbb{N})$, so $\sum |a_n|^2 < \infty$, then there exists a $\mathbf{x} \in \mathcal{H}$ such that

$$a_n = \langle \mathbf{x}, \mathbf{u}_n \rangle \quad \forall n.$$

2. \mathbf{x} can be chosen such that

$$\|\mathbf{x}\|^2 = \sum |a_n|^2$$

Note: the choice of \mathbf{x} is unique $\iff \{u_n\}$ is complete, i.e. $\langle \mathbf{x}, \mathbf{u}_n \rangle = 0$ for all n implies $\mathbf{x} = \mathbf{0}$.

Proof (?).

- Given $\{a_n\}$, define $S_N = \sum_{n=1}^N a_n \mathbf{u}_n$.
- S_N is Cauchy in \mathcal{H} and so $S_N \rightarrow \mathbf{x}$ for some $\mathbf{x} \in \mathcal{H}$.
- $\langle x, u_n \rangle = \langle x - S_N, u_n \rangle + \langle S_N, u_n \rangle \rightarrow a_n$
- By construction, $\|x - S_N\|^2 = \|x\|^2 - \sum_{n=1}^N |a_n|^2 \rightarrow 0$, so $\|x\|^2 = \sum_{n=1}^\infty |a_n|^2$.

■

6 | Extra Problems: Undergrad Review

7 | Extra Problems: Measure Theory

7.1 Greatest Hits

- ★: Show that for $E \subseteq \mathbb{R}^n$, TFAE:
 1. E is measurable
 2. $E = H \cup Z$ here H is F_σ and Z is null
 3. $E = V \setminus Z'$ where $V \in G_\delta$ and Z' is null.
- ★: Show that if $E \subseteq \mathbb{R}^n$ is measurable then $m(E) = \sup \{m(K) \mid K \subset E \text{ compact}\}$ iff for all $\varepsilon > 0$ there exists a compact $K \subseteq E$ such that $m(E) \geq m(K) - \varepsilon$.
- ★: Show that cylinder functions are measurable, i.e. if f is measurable on \mathbb{R}^s , then $F(x, y) := f(x)$ is measurable on $\mathbb{R}^s \times \mathbb{R}^t$ for any t .
- ★: Prove that the Lebesgue integral is translation invariant, i.e. if $\tau_h(x) = x + h$ then $\int \tau_h f = \int f$.
- ★: Prove that the Lebesgue integral is dilation invariant, i.e. if $f_\delta(x) = \frac{f(\frac{x}{\delta})}{\delta^n}$ then $\int f_\delta = \int f$.
- ★: Prove continuity in L^1 , i.e.

$$f \in L^1 \implies \lim_{h \rightarrow 0} \int |f(x+h) - f(x)| = 0.$$

- ★: Show that

$$f, g \in L^1 \implies f * g \in L^1 \quad \text{and} \quad \|f * g\|_1 \leq \|f\|_1 \|g\|_1.$$

- ★: Show that if $X \subseteq \mathbb{R}$ with $\mu(X) < \infty$ then

$$\|f\|_p \xrightarrow{p \rightarrow \infty} \|f\|_\infty.$$

7.2 By Topic

7.2.1 Topology

- Show that every compact set is closed and bounded.
- Show that if a subset of a metric space is complete and totally bounded, then it is compact.
- Show that if K is compact and F is closed with K, F disjoint then $\text{dist}(K, F) > 0$.

7.2.2 Continuity

- Show that a continuous function on a compact set is uniformly continuous.

7.2.3 Differentiation

- Show that if $f \in C^1(\mathbb{R})$ and both $\lim_{x \rightarrow \infty} f(x)$ and $\lim_{x \rightarrow \infty} f'(x)$ exist, then $\lim_{x \rightarrow \infty} f'(x)$ must be zero.

7.2.4 Advanced Limitology

- If f is continuous, is it necessarily the case that f' is continuous?
- If $f_n \rightarrow f$, is it necessarily the case that f'_n converges to f' (or at all)?
- Is it true that the sum of differentiable functions is differentiable?
- Is it true that the limit of integrals equals the integral of the limit?
- Is it true that a limit of continuous functions is continuous?
- Show that a subset of a metric space is closed iff it is complete.
- Show that if $m(E) < \infty$ and $f_n \rightarrow f$ uniformly, then $\lim \int_E f_n = \int_E f$.

Uniform Convergence

- Show that a uniform limit of bounded functions is bounded.
- Show that a uniform limit of continuous function is continuous.
 - I.e. if $f_n \rightarrow f$ uniformly with each f_n continuous then f is continuous.
- Show that
 - $f_n : [a, b] \rightarrow \mathbb{R}$ are continuously differentiable with derivatives f'_n
 - The sequence of derivatives f'_n converges uniformly to some function g
 - There exists *at least one* point x_0 such that $\lim_n f_n(x_0)$ exists,
 - Then $f_n \rightarrow f$ uniformly to some differentiable f , and $f' = g$.

- Prove that uniform convergence implies pointwise convergence implies a.e. convergence, but none of the implications may be reversed.
- Show that $\sum \frac{x^n}{n!}$ converges uniformly on any compact subset of \mathbb{R} .

Measure Theory

- Show that continuity of measure from above/below holds for outer measures.
- Show that a countable union of null sets is null.

Measurability

- Show that $f = 0$ a.e. iff $\int_E f = 0$ for every measurable set E .

Integrability

- Show that if f is a measurable function, then $f = 0$ a.e. iff $\int f = 0$.
- Show that a bounded function is Lebesgue integrable iff it is measurable.
- Show that simple functions are dense in L^1 .
- Show that step functions are dense in L^1 .
- Show that smooth compactly supported functions are dense in L^1 .

Convergence

- Prove Fatou's lemma using the Monotone Convergence Theorem.
- Show that if $\{f_n\}$ is in L^1 and $\sum \int |f_n| < \infty$ then $\sum f_n$ converges to an L^1 function and

$$\int \sum f_n = \sum \int f_n.$$

Convolution

- Show that if f, g are continuous and compactly supported, then so is $f * g$.
- Show that if $f \in L^1$ and g is bounded, then $f * g$ is bounded and uniformly continuous.
- If f, g are compactly supported, is it necessarily the case that $f * g$ is compactly supported?
- Show that under any of the following assumptions, $f * g$ vanishes at infinity:
 - $f, g \in L^1$ are both bounded.
 - $f, g \in L^1$ with just g bounded.
 - f, g smooth and compactly supported (and in fact $f * g$ is smooth)
 - $f \in L^1$ and g smooth and compactly supported (and in fact $f * g$ is smooth)
- Show that if $f \in L^1$ and g' exists with $\frac{\partial g}{\partial x_i}$ all bounded, then

$$\frac{\partial}{\partial x_i} (f * g) = f * \frac{\partial g}{\partial x_i}$$

Fourier Analysis

- Show that if $f \in L^1$ then \widehat{f} is bounded and uniformly continuous.
- Is it the case that $f \in L^1$ implies $\widehat{f} \in L^1$?
- Show that if $f, \widehat{f} \in L^1$ then f is bounded, uniformly continuous, and vanishes at infinity.
 - Show that this is not true for arbitrary L^1 functions.
- Show that if $f \in L^1$ and $\widehat{f} = 0$ almost everywhere then $f = 0$ almost everywhere.
 - Prove that $\widehat{f} = \widehat{g}$ implies that $f = g$ a.e.
- Show that if $f, g \in L^1$ then

$$\int \widehat{f}g = \int f\widehat{g}.$$

- Give an example showing that this fails if g is not bounded.
- Show that if $f \in C^1$ then f is equal to its Fourier *series*.

Approximate Identities

- Show that if φ is an approximate identity, then

$$\|f * \varphi_t - f\|_1 \xrightarrow{t \rightarrow 0} 0.$$

- Show that if additionally $|\varphi(x)| \leq c(1 + |x|)^{-n-\varepsilon}$ for some $c, \varepsilon > 0$, then this converges is almost everywhere.
- Show that if f is bounded and uniformly continuous and φ_t is an approximation to the identity, then $f * \varphi_t$ uniformly converges to f .

 L^p Spaces

- Show that if $E \subseteq \mathbb{R}^n$ is measurable with $\mu(E) < \infty$ and $f \in L^p(X)$ then

$$\|f\|_{L^p(X)} \xrightarrow{p \rightarrow \infty} \|f\|_\infty.$$

- Is it true that the converse to the DCT holds? I.e. if $\int f_n \rightarrow \int f$, is there a $g \in L^p$ such that $f_n < g$ a.e. for every n ?
- Prove continuity in L^p : If f is uniformly continuous then for all p ,

$$\|\tau_h f - f\|_p \xrightarrow{h \rightarrow 0} 0.$$

- Prove the following inclusions of L^p spaces for $m(X) < \infty$:

$$L^\infty(X) \subset L^2(X) \subset L^1(X)$$

$$\ell^2(\mathbb{Z}) \subset \ell^1(\mathbb{Z}) \subset \ell^\infty(\mathbb{Z}).$$

7.2.5 Unsorted

Proposition 7.2.1 (Volumes of Rectangles).

If $\{R_j\} \Rightarrow R$ is a covering of R by rectangles,

$$R = \overset{\circ}{\coprod}_j R_j \implies |R| = \sum |R_j|$$

$$R \subseteq \bigcup_j R_j \implies |R| \leq \sum |R_j|.$$

- Show that any disjoint intervals is countable.
- Show that every open $U \subseteq \mathbb{R}$ is a countable union of disjoint open intervals.
- Show that every open $U \subseteq \mathbb{R}^n$ is a countable union of *almost* disjoint closed cubes.
- Show that that Cantor middle-thirds set is compact, totally disconnected, and perfect, with outer measure zero.
- Prove the Borel-Cantelli lemma.

7.3 Rectangles

7.4 Outer Measure

7.5 Lebesgue Measurable Sets

7.6 Lebesgue Measurable Functions

8

Extra Problems: Integration

8.1 The Lebesgue Integral

8.2 L^1 as a Banach Space

8.3 Fubini and Tonelli

9 | Extra Problems: Differentiation and Misc

9.1 ?

10 | Midterm Exam 2 (December 2014)

10.1 1

Note: (a) is a repeat.

- Let $\Lambda \in L^2(X)^\vee$.
 - Show that $M := \{f \in L^2(X) \mid \Lambda(f) = 0\} \subseteq L^2(X)$ is a closed subspace, and $L^2(X) = M \oplus M^\perp$.
 - Prove that there exists a unique $g \in L^2(X)$ such that $\Lambda(f) = \int_X g \bar{f}$.

10.2 2

a. In parts:

- Given a definition of $L^\infty(\mathbb{R}^n)$.
- Verify that $\|-\|_\infty$ defines a norm on $L^\infty(\mathbb{R}^n)$.
- Carefully prove that $(L^\infty(\mathbb{R}^n), \|-\|_\infty)$ is a Banach space.

b. Prove that for any measurable $f : \mathbb{R}^n \rightarrow \mathbb{C}$,

$$L^1(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n) \subset L^2(\mathbb{R}^n) \quad \text{and} \quad \|f\|_2 \leq \|f\|_1^{\frac{1}{2}} \cdot \|f\|_\infty^{\frac{1}{2}}.$$

10.3 3

- a. Prove that if $f, g : \mathbb{R}^n \rightarrow \mathbb{C}$ is both measurable then $F(x, y) := f(x)$ and $h(x, y) := f(x-y)g(y)$ is measurable on $\mathbb{R}^n \times \mathbb{R}^n$.

- b. Show that if $f \in L^1(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n)$ and $g \in L^1(\mathbb{R}^n)$, then $f * g \in L^1(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n)$ is well defined, and carefully show that it satisfies the following properties:

$$\|f * g\|_\infty \leq \|g\|_1 \|f\|_\infty \|f * g\|_1 \leq \|g\|_1 \|f\|_1 \|f * g\|_2 \leq \|g\|_1 \|f\|_2.$$

*Hint: first show $|f * g|^2 \leq \|g\|_1 (|f|^2 * |g|)$.*

10.4 4 (Weierstrass Approximation Theorem)

Note: (a) is a repeat.

Let $f : [0, 1] \rightarrow \mathbb{R}$ be continuous, and prove the Weierstrass approximation theorem: for any $\varepsilon > 0$ there exists a polynomial P such that $\|f - P\|_\infty < \varepsilon$.

11 | Midterm Exam 1 (October 2018)

11.1 Problem 1

Let $E \subseteq \mathbb{R}^n$ be bounded. Prove the following are equivalent:

1. For any $\epsilon > 0$ there exists an open set G and a closed set F such that

$$F \subseteq E \subseteq G \quad m(G \setminus F) < \epsilon.$$

2. There exists a G_δ set V and an F_σ set H such that

$$m(V \setminus H) = 0.$$

11.2 Problem 2

Let $\{f_k\}_{k=1}^\infty$ be a sequence of extended real-valued Lebesgue measurable functions.

- a. Prove that $\sup_k f_k$ is a Lebesgue measurable function.
- b. Prove that if $\lim_{k \rightarrow \infty} f_k(x)$ exists for every $x \in \mathbb{R}^n$ then $\lim_{k \rightarrow \infty} f_k$ is also a measurable function.

11.3 Problem 3

11.3.1 a

Prove that if $E \subseteq \mathbb{R}^n$ is a Lebesgue measurable set, then for any $h \in \mathbb{R}$ the set

$$E + h := \{x + h \mid x \in E\}$$

is also Lebesgue measurable and satisfies $m(E + h) = m(E)$.

11.3.2 b

Prove that if f is a non-negative measurable function on \mathbb{R}^n and $h \in \mathbb{R}^n$ then the function

$$\tau_h d(x) := f(x - h)$$

is a non-negative measurable function and

$$\int f(x) dx = \int f(x - h) dx.$$

11.4 Problem 4

Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a Lebesgue measurable function.

a. Prove that for all $\alpha > 0$,

$$A_\alpha := \{x \in \mathbb{R}^n \mid |f(x)| > \alpha\} \implies m(A_\alpha) \leq \frac{1}{\alpha} \int |f(x)| dx.$$

b. Prove that

$$\int |f(x)| dx = 0 \iff f = 0 \text{ almost everywhere.}$$

11.5 Problem 5

Let $\{f_k\}_{k=1}^\infty \subseteq L^2([0, 1])$ be a sequence which converges in L^1 to a function f .

a. Prove that $f \in L^1([0, 1])$.

- b. Give an example illustrating that f_k may not converge to f almost everywhere.
- c. Prove that $\{f_k\}$ must contain a subsequence that converges to f almost everywhere.

12 | Midterm Exam 2 (November 2018)

12.1 Problem 1

Let $f, g \in L^1([0, 1])$, define $F(x) = \int_0^x f(y) dy$ and $G(x) = \int_0^x g(y) dy$, and show

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

12.2 Problem 2

Let $\varphi \in L^1(\mathbb{R}^n)$ such that $\int \varphi = 1$ and define $\varphi_t(x) = t^{-n}\varphi(t^{-1}x)$. Show that if f is bounded and uniformly continuous then $f * \varphi_t \xrightarrow{t \rightarrow 0} f$ uniformly.

12.3 Problem 3

Let $g \in L^\infty([0, 1])$.

- a. Prove

$$\|g\|_{L^p([0,1])} \xrightarrow{p \rightarrow \infty} \|g\|_{L^\infty([0,1])}.$$

- b. Prove that the map

$$\begin{aligned} \Lambda_g : L^1([0, 1]) &\rightarrow \mathbb{C} \\ f &\mapsto \int_0^1 fg \end{aligned}$$

defines an element of $L^1([0, 1])^\vee$ with $\|\Lambda_g\|_{L^1([0,1])^\vee} = \|g\|_{L^\infty([0,1])}$.

12.4 Problem 4

See [section 14.3](#)

13 | Practice Exam (November 2014)

13.1 Problem 1

Let $m_*(E)$ denote the Lebesgue outer measure of a set $E \subseteq \mathbb{R}^n$.

- a. Prove using the definition of Lebesgue outer measure that

$$m\left(\bigcup_{j=1}^{\infty} E_j\right) \leq \sum_{j=1}^{\infty} m_*(E_j).$$

- b. Prove that for any $E \subseteq \mathbb{R}^n$ and any $\epsilon > 0$ there exists an open set G with $E \subseteq G$ and

$$m_*(E) \leq m_*(G) \leq m_*(E) + \epsilon.$$

13.2 Problem 2

- a. See [section 11.1](#)

- b. Let f_k be a sequence of extended real-valued Lebesgue measurable function.

- i. Prove that $\inf_k f_k, \sup_k f_k$ are both Lebesgue measurable function.

Hint: argue that

$$\left\{x \mid \inf_k f_k(x) < a\right\} = \bigcup_k \left\{x \mid f_k(x) < a\right\}.$$

- ii. Carefully state Fatou's Lemma and deduce the Monotone Converge Theorem from it.

13.3 Problem 3

- a. Prove that if $f, g \in L^+(\mathbb{R})$ then

$$\int (f + g) = \int f + \int g.$$

Extend this to establish that if $\{f_k\} \subseteq L^+(\mathbb{R}^n)$ then

$$\int \sum_k f_k = \sum_k \int f_k.$$

- b. Let $\{E_j\}_{j \in \mathbb{N}} \subseteq \mathcal{M}(\mathbb{R}^n)$ with $E_j \nearrow E$. Use the countable additivity of μ_f on $\mathcal{M}(\mathbb{R}^n)$ established above to show that

$$\mu_f(E) = \lim_{j \rightarrow \infty} \mu_f(E_j).$$

13.4 Problem 4

- a. Show that $f \in L^1(\mathbb{R}^n) \implies |f(x)| < \infty$ almost everywhere.
- b. Show that if $\{f_k\} \subseteq L^1(\mathbb{R}^n)$ with $\sum \|f_k\|_1 < \infty$ then $\sum f_k$ converges almost everywhere and in L^1 .
- c. Use the Dominated Convergence Theorem to evaluate

$$\lim_{t \rightarrow 0} \int_0^1 \frac{e^{tx^2} - 1}{t} dx.$$

14 | Practice Exam (November 2014)

14.1 1: Fubini-Tonelli

- a. Carefully state Tonelli's theorem for a nonnegative function $F(x, t)$ on $\mathbb{R}^n \times \mathbb{R}$.
- b. Let $f : \mathbb{R}^n \rightarrow [0, \infty]$ and define

$$\mathcal{A} := \left\{ (x, t) \in \mathbb{R}^n \times \mathbb{R} \mid 0 \leq t \leq f(x) \right\}.$$

Prove the validity of the following two statements:

1. f is Lebesgue measurable on $\mathbb{R}^n \iff \mathcal{A}$ is a Lebesgue measurable subset of \mathbb{R}^{n+1} .
2. If f is Lebesgue measurable on \mathbb{R}^n then

$$m(\mathcal{A}) = \int_{\mathbb{R}^n} f(x) dx = \int_0^\infty m\left(\left\{x \in \mathbb{R}^n \mid f(x) \geq t\right\}\right) dt.$$

14.2 2: Convolutions and the Fourier Transform

- a. Let $f, g \in L^1(\mathbb{R}^n)$ and give a definition of $f * g$.
- b. Prove that if f, g are integrable and bounded, then

$$(f * g)(x) \xrightarrow{|x| \rightarrow \infty} 0.$$

- c. In parts:

1. Define the *Fourier transform* of an integrable function f on \mathbb{R}^n .
2. Give an outline of the proof of the Fourier inversion formula.
3. Give an example of a function $f \in L^1(\mathbb{R}^n)$ such that \hat{f} is not in $L^1(\mathbb{R}^n)$.

14.3 3: Hilbert Spaces

Let $\{u_n\}_{n=1}^\infty$ be an orthonormal sequence in a Hilbert space H .

- a. Let $x \in H$ and verify that

$$\left\|x - \sum_{n=1}^N \langle x, u_n \rangle u_n\right\|_H^2 = \|x\|_H^2 - \sum_{n=1}^N |\langle x, u_n \rangle|^2.$$

for any $N \in \mathbb{N}$ and deduce that

$$\sum_{n=1}^\infty |\langle x, u_n \rangle|^2 \leq \|x\|_H^2.$$

- b. Let $\{a_n\}_{n \in \mathbb{N}} \in \ell^2(\mathbb{N})$ and prove that there exists an $x \in H$ such that $a_n = \langle x, u_n \rangle$ for all $n \in \mathbb{N}$, and moreover x may be chosen such that

$$\|x\|_H = \left(\sum_{n \in \mathbb{N}} |a_n|^2 \right)^{\frac{1}{2}}.$$

- c. Prove that if $\{u_n\}$ is *complete*, Bessel's inequality becomes an equality.

Solution (part b):

- Take $\{a_n\} \in \ell^2$, then note that $\sum |a_n|^2 < \infty \implies$ the tails vanish.
- Define $x := \lim_{N \rightarrow \infty} S_N$ where $S_N = \sum_{k=1}^N a_k u_k$
- $\{S_N\}$ is Cauchy and H is complete, so $x \in H$.
- By construction,

$$\langle x, u_n \rangle = \left\langle \sum_k a_k u_k, u_n \right\rangle = \sum_k a_k \langle u_k, u_n \rangle = a_n$$

since the u_k are all orthogonal.

- By Pythagoras since the u_k are normal,

$$\|x\|^2 = \left\| \sum_k a_k u_k \right\|^2 = \sum_k \|a_k u_k\|^2 = \sum_k |a_k|^2.$$

Solution (part c):

Let x and u_n be arbitrary.

$$\begin{aligned} \left\langle x - \sum_{k=1}^{\infty} \langle x, u_k \rangle u_k, u_n \right\rangle &= \langle x, u_n \rangle - \left\langle \sum_{k=1}^{\infty} \langle x, u_k \rangle u_k, u_n \right\rangle \\ &= \langle x, u_n \rangle - \sum_{k=1}^{\infty} \langle \langle x, u_k \rangle u_k, u_n \rangle \\ &= \langle x, u_n \rangle - \sum_{k=1}^{\infty} \langle x, u_k \rangle \langle u_k, u_n \rangle \\ &= \langle x, u_n \rangle - \langle x, u_n \rangle = 0 \\ \implies x - \sum_{k=1}^{\infty} \langle x, u_k \rangle u_k &= 0 \quad \text{by completeness.} \end{aligned}$$

So

$$x = \sum_{k=1}^{\infty} \langle x, u_k \rangle u_k \implies \|x\|^2 = \sum_{k=1}^{\infty} |\langle x, u_k \rangle|^2. \blacksquare$$

14.4 4: L^p Spaces

- a. Prove Holder's inequality: let $f \in L^p, g \in L^q$ with p, q conjugate, and show that

$$\|fg\|_p \leq \|f\|_p \cdot \|g\|_q.$$

- b. Prove Minkowski's Inequality:

$$1 \leq p < \infty \implies \|f + g\|_p \leq \|f\|_p + \|g\|_p.$$

Conclude that if $f, g \in L^p(\mathbb{R}^n)$ then so is $f + g$.

- c. Let $X = [0, 1] \subset \mathbb{R}$.

1. Give a definition of the Banach space $L^\infty(X)$ of essentially bounded functions of X .
2. Let f be non-negative and measurable on X , prove that

$$\int_X f(x)^p dx \xrightarrow{p \rightarrow \infty} \begin{cases} \infty & \text{or} \\ m(\{f^{-1}(1)\}) \end{cases},$$

and characterize the functions of each type

Solution:

$$\begin{aligned} \int f^p &= \int_{x < 1} f^p + \int_{x=1} f^p + \int_{x > 1} f^p \\ &= \int_{x < 1} f^p + \int_{x=1} 1 + \int_{x > 1} f^p \\ &= \int_{x < 1} f^p + m(\{f = 1\}) + \int_{x > 1} f^p \\ &\xrightarrow{p \rightarrow \infty} 0 + m(\{f = 1\}) + \begin{cases} 0 & m(\{x \geq 1\}) = 0 \\ \infty & m(\{x \geq 1\}) > 0. \end{cases} \end{aligned}$$

14.5 5: Dual Spaces

Let X be a normed vector space.

- a. Give the definition of what it means for a map $L : X \rightarrow \mathbb{C}$ to be a *linear functional*.
- b. Define what it means for L to be *bounded* and show L is bounded $\iff L$ is continuous.
- c. Prove that $(X^\vee, \|\cdot\|_{\text{op}})$ is a Banach space.

15 | Extra Problems from Problem Sets

15.1 2010 6.1

Show that

$$\int_{\mathbb{B}^n} \frac{1}{|x|^p} dx < \infty \iff p < n$$

$$\int_{\mathbb{R}^n \setminus \mathbb{B}^n} \frac{1}{|x|^p} dx < \infty \iff p > n.$$

15.2 2010 6.2

Show that

$$\int_{\mathbb{R}^n} |f| = \int_0^\infty m(A_t) dt \quad A_t := \{x \in \mathbb{R}^n \mid |f(x)| > t\}.$$

15.3 2010 6.5

Suppose $F \subseteq \mathbb{R}$ with $m(F^c) < \infty$ and let $\delta(x) := d(x, F)$ and

$$I_F(x) := \int_{\mathbb{R}} \frac{\delta(y)}{|x - y|^2} dy.$$

- Show that δ is continuous.
- Show that if $x \in F^c$ then $I_F(x) = \infty$.
- Show that $I_F(x) < \infty$ for almost every x

15.4 2010 7.1

Let (X, \mathcal{M}, μ) be a measure space and prove the following properties of $L^\infty(X, \mathcal{M}, \mu)$:

- If f, g are measurable on X then

$$\|fg\|_1 \leq \|f\|_1 \|g\|_\infty.$$

- $\|-\|_\infty$ is a norm on L^∞ making it a Banach space.
- $\|f_n - f\|_\infty \xrightarrow{n \rightarrow \infty} 0 \iff$ there exists an $E \in \mathcal{M}$ such that $\mu(X \setminus E) = 0$ and $f_n \rightarrow f$ uniformly on E .
- Simple functions are dense in L^∞ .

15.5 2010 7.2

Show that for $0 < p < q \leq \infty$, $\|a\|_{\ell^q} \leq \|a\|_{\ell^p}$ over \mathbb{C} , where $\|a\|_\infty := \sup_j |a_j|$.

15.6 2010 7.3

Let f, g be non-negative measurable functions on $[0, \infty)$ with

$$A := \int_0^\infty f(y) y^{-1/2} dy < \infty$$

$$B := \left(\int_0^\infty |g(y)| dy \right)^2 < \infty.$$

Show that

$$\int_0^\infty \left(\int_0^\infty f(y) dy \right) \frac{g(x)}{x} dx \leq AB.$$

15.7 2010 7.4

Let (X, \mathcal{M}, μ) be a measure space and $0 < p < q < \infty$. Prove that if $L^q(X) \subseteq L^p(X)$, then X does not contain sets of arbitrarily large finite measure.

15.8 2010 7.5

Suppose $0 < a < b \leq \infty$, and find examples of functions $f \in L^p((0, \infty))$ if and only if:

- $a < p < b$
- $a \leq p \leq b$

- $p = a$

Hint: consider functions of the following form:

$$f(x) := x^{-\alpha} |\log(x)|^\beta.$$

15.9 2010 7.6

Define

$$F(x) := \left(\frac{\sin(\pi x)}{\pi x} \right)^2$$

$$G(x) := \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & \text{else.} \end{cases}$$

- Show that $\widehat{G}(\xi) = F(\xi)$
- Compute \widehat{F} .
- Give an example of a function $g \notin L^1(\mathbb{R})$ which is the Fourier transform of an L^1 function.

Hint: write $\widehat{G}(\xi) = H(\xi) + H(-\xi)$ where

$$H(\xi) := e^{2\pi i \xi} \int_0^1 y e^{2\pi i y \xi} dy.$$

15.10 2010 7.7

Show that for each $\epsilon > 0$ the following function is the Fourier transform of an $L^1(\mathbb{R}^n)$ function:

$$F(\xi) := \left(\frac{1}{1 + |\xi|^2} \right)^\epsilon.$$

Hint: show that

$$\begin{aligned}
K_\delta(x) &:= \delta^{-n/2} e^{\frac{-\pi|x|^2}{\delta}} \\
f(x) &:= \int_0^\infty K_\delta(x) e^{-\pi\delta} \delta^{\epsilon-1} d\delta \\
\Gamma(s) &:= \int_0^\infty e^{-t} t^{s-1} dt \\
\Rightarrow \hat{f}(\xi) &= \int_0^\infty e^{-\pi\delta|\xi|^2} e^{-\pi\delta} \delta^{\epsilon-1} = \pi^{-s} \Gamma(\epsilon) F(\xi).
\end{aligned}$$

15.11 2010 7 Challenge 1: Generalized Holder

Suppose that

$$1 \leq p_j \leq \infty, \quad \sum_{j=1}^n \frac{1}{p_j} = \frac{1}{r} \leq 1.$$

Show that if $f_j \in L^{p_j}$ for each $1 \leq j \leq n$, then

$$\prod f_j \in L^r, \quad \left\| \prod f_j \right\|_r \leq \prod \|f_j\|_{p_j}.$$

15.12 2010 7 Challenge 2: Young's Inequality

Suppose $1 \leq p, q, r \leq \infty$ with

$$\frac{1}{p} + \frac{1}{q} = 1 + \frac{1}{r}.$$

Prove that

$$f \in L^p, g \in L^q \implies f * g \in L^r \text{ and } \|f * g\|_r \leq \|f\|_p \|g\|_q.$$

15.13 2010 9.1

Show that the set $\{u_k(j) := \delta_{ij}\} \subseteq \ell^2(\mathbb{Z})$ and forms an orthonormal system.

15.14 2010 9.2

Consider $L^2([0, 1])$ and define

$$\begin{aligned} e_0(x) &= 1 \\ e_1(x) &= \sqrt{3}(2x - 1). \end{aligned}$$

- Show that $\{e_0, e_1\}$ is an orthonormal system.
- Show that the polynomial $p(x)$ where $\deg(p) = 1$ which is closest to $f(x) = x^2$ in $L^2([0, 1])$ is given by

$$h(x) = x - \frac{1}{6}.$$

Compute $\|f - g\|_2$.

15.15 2010 9.3

Let $E \subseteq H$ a Hilbert space.

- Show that $E^\perp \subseteq H$ is a closed subspace.
- Show that $(E^\perp)^\perp = \text{cl}_H(E)$.

15.16 2010 9.5b

Let $f \in L^1((0, 2\pi))$.

- Show that for an $\epsilon > 0$ one can write $f = g + h$ where $g \in L^2((0, 2\pi))$ and $\|h\|_1 < \epsilon$.

15.17 2010 9.6

Prove that every closed convex $K \subset H$ a Hilbert space has a unique element of minimal norm.

15.18 2010 9 Challenge

Let U be a unitary operator on H a Hilbert space, let $M := \{x \in H \mid Ux = x\}$, let P be the orthogonal projection onto M , and define

$$S_N := \frac{1}{N} \sum_{n=0}^{N-1} U^n.$$

Show that for all $x \in H$,

$$\|S_N x - Px\|_H \xrightarrow{N \rightarrow \infty} 0.$$

15.19 2010 10.1

Let ν, μ be signed measures, and show that

$$\nu \perp \mu \text{ and } \nu \ll |\mu| \implies \nu = 0.$$

15.20 2010 10.2

Let $f \in L^1(\mathbb{R}^n)$ with $f \neq 0$.

a. Prove that there exists a $c > 0$ such that

$$Hf(x) \geq \frac{c}{(1 + |x|)^n}.$$

15.21 2010 10.3

Consider the function

$$f(x) := \begin{cases} \frac{1}{|x| \left(\log\left(\frac{1}{|x|}\right)\right)^2} & |x| \leq \frac{1}{2} \\ 0 & \text{else.} \end{cases}$$

a. Show that $f \in L^1(\mathbb{R})$.

- b. Show that there exists a $c > 0$ such that for all $|x| \leq 1/2$,

$$Hf(x) \geq \frac{c}{|x| \log\left(\frac{1}{|x|}\right)}.$$

Conclude that Hf is not locally integrable.

15.22 2010 10.4

Let $f \in L^1(\mathbb{R})$ and let $\mathcal{U} := \{(x, y) \in \mathbb{R}^2 \mid y > 0\}$ denote the upper half plane. For $(x, y) \in \mathcal{U}$ define

$$u(x, y) := f * P_y(x) \quad \text{where } P_y(x) := \frac{1}{\pi} \left(\frac{y}{t^2 + y^2} \right).$$

- a. Prove that there exists a constant C independent of f such that for all $x \in \mathbb{R}$,

$$\sup_{y>0} |u(x, y)| \leq C \cdot Hf(x).$$

Hint: write the following and try to estimate each term:

$$u(x, y) = \int_{|t|<y} f(x-t)P_y(t) dt + \sum_{k=0}^{\infty} \int_{A_k} f(x-t)P_y(t) dt \quad A_k := \{2^k y \leq |t| < 2^{k+1} y\}.$$

- b. Following the proof of the Lebesgue differentiation theorem, show that for $f \in L^1(\mathbb{R})$ and for almost every $x \in \mathbb{R}$,

$$u(x, y) \xrightarrow{y \rightarrow 0} f(x).$$

16 | Common Inequalities

Proposition 16.0.1 (Reverse Triangle Inequality).

$$||x| - |y|| \leq \|x - y\|.$$

Proposition 16.0.2 (Chebyshev's Inequality).

The most often used form here:

$$\mu f^{-1}((\alpha, \infty)) := \mu\left(x \in X \mid |f(x)| > \alpha\right) \leq \frac{1}{\alpha} \int f.$$

Proof: let S_α be the set appearing, then $\alpha\mu(S_\alpha)$ is the sum of areas of certain boxes below the graph of f . Interpret $\int_X f$ as the total area under the graph to make the inequality obvious.

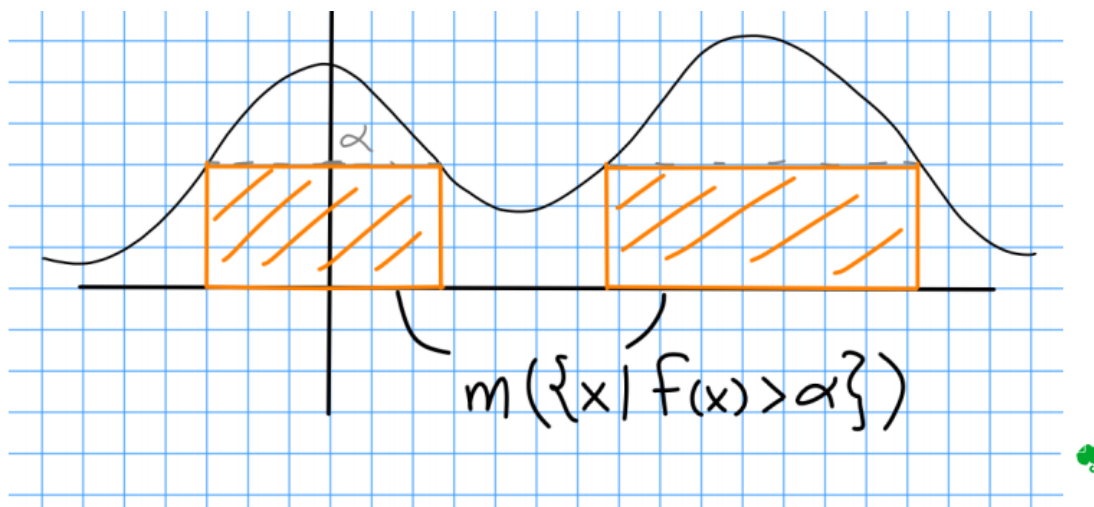


Figure 6: image_2021-06-02-22-59-46

The probability interpretation: $\mathbb{P}(X \geq \alpha) \leq \frac{1}{\alpha} \mathbb{E}(X)$.

The more general version:

$$\mu f^{-1}((\alpha, \infty)) := \mu(x \in X \mid |f(x)| > \alpha) \leq \left(\frac{\|f\|_p}{\alpha}\right)^p.$$

A slightly easier to digest form:

$$\mu f^{-1}((\alpha, \infty)) := \mu(x \in X \mid |f(x)| > \alpha) \leq \frac{1}{\alpha^p} \int_X |f|^p.$$

Proof:

$$\|f\|_p^p = \int |f|^p \geq \int_{S_\alpha} |f|^p \geq \alpha^p \int_{S_\alpha} 1 = \alpha^p \mu(S_\alpha).$$

Proposition 16.0.3 (Markov's Inequality).

Proposition 16.0.4 (Holder's Inequality).

$$\frac{1}{p} + \frac{1}{q} = 1 \implies \|fg\|_1 \leq \|f\|_p \|g\|_q.$$

Proof (of Holder's inequality).

It suffices to show this when $\|f\|_p = \|g\|_q = 1$, since

$$\|fg\|_1 \leq \|f\|_p \|g\|_q \iff \int \frac{|f|}{\|f\|_p} \frac{|g|}{\|g\|_q} \leq 1.$$

Using $AB \leq \frac{1}{p}A^p + \frac{1}{q}B^q$, we have

$$\int |f| |g| \leq \int \frac{|f|^p}{p} \frac{|g|^q}{q} = \frac{1}{p} + \frac{1}{q} = 1.$$

■

Example 16.0.5 (Application of Holder's inequality: containment of L^p spaces): For finite measure spaces,

$$1 \leq p < q \leq \infty \implies L^q \subset L^p \quad (\text{and } \ell^p \subset \ell^q).$$

Proof (of containment of L^p spaces).

Fix p, q , let $r = \frac{q}{p}$ and $s = \frac{r}{r-1}$ so $r^{-1} + s^{-1} = 1$. Then let $h = |f|^p$:

$$\|f\|_p^p = \|h \cdot 1\|_1 \leq \|1\|_s \|h\|_r = \mu(X)^{\frac{1}{s}} \|f\|_q^{\frac{q}{r}} \implies \|f\|_p \leq \mu(X)^{\frac{1}{p} - \frac{1}{q}} \|f\|_q.$$

Note: doesn't work for ℓ_p spaces, but just note that $\sum |x_n| < \infty \implies x_n < 1$ for large enough n , and thus $p < q \implies |x_n|^q \leq |x_n|^p$.

■

Proposition 16.0.6 (Cauchy-Schwarz Inequality).

$$|\langle f, g \rangle| \leq \|f\|_2 \|g\|_2 \quad \text{with equality} \iff f = \lambda g.$$

Remark 16.0.7: In general, Cauchy-Schwarz relates inner product to norm, and only happens to relate norms in L^1 .

Proposition 16.0.8 (Minkowski's Inequality).

$$1 \leq p < \infty \implies \|f + g\|_p \leq \|f\|_p + \|g\|_p.$$

Remark 16.0.9: This does not handle $p = \infty$ case. Use to prove L^p is a normed space.

Proof (?).

- We first note

$$|f + g|^p = |f + g||f + g|^{p-1} \leq (|f| + |g|)|f + g|^{p-1}.$$

- Note that if p, q are conjugate exponents then

$$\begin{aligned} \frac{1}{q} &= 1 - \frac{1}{p} = \frac{p-1}{p} \\ q &= \frac{p}{p-1}. \end{aligned}$$

- Then taking integrals yields

$$\begin{aligned} \|f + g\|_p^p &= \int |f + g|^p \\ &\leq \int (|f| + |g|)|f + g|^{p-1} \\ &= \int |f||f + g|^{p-1} + \int |g||f + g|^{p-1} \\ &= \|f(f + g)^{p-1}\|_1 + \|g(f + g)^{p-1}\|_1 \\ &\leq \|f\|_p \|(f + g)^{p-1}\|_q + \|g\|_p \|(f + g)^{p-1}\|_q \\ &= (\|f\|_p + \|g\|_p) \|(f + g)^{p-1}\|_q \\ &= (\|f\|_p + \|g\|_p) \left(\int |f + g|^{(p-1)q} \right)^{\frac{1}{q}} \\ &= (\|f\|_p + \|g\|_p) \left(\int |f + g|^p \right)^{1 - \frac{1}{p}} \\ &= (\|f\|_p + \|g\|_p) \frac{\int |f + g|^p}{(\int |f + g|^p)^{\frac{1}{p}}} \\ &= (\|f\|_p + \|g\|_p) \frac{\|f + g\|_p^p}{\|f + g\|_p}. \end{aligned}$$

- Cancelling common terms yields

$$\begin{aligned} 1 &\leq (\|f\|_p + \|g\|_p) \frac{1}{\|f + g\|_p} \\ \implies \|f + g\|_p &\leq \|f\|_p + \|g\|_p. \end{aligned}$$

■

Proposition 16.0.10 (Young's Inequality).

$$\frac{1}{p} + \frac{1}{q} = \frac{1}{r} + 1 \implies \|f * g\|_r \leq \|f\|_p \|g\|_q$$

Remark 16.0.11 (*some useful special cases*):

$$\begin{aligned}\|f * g\|_1 &\leq \|f\|_1 \|g\|_1 \\ \|f * g\|_p &\leq \|f\|_1 \|g\|_p, \\ \|f * g\|_\infty &\leq \|f\|_2 \|g\|_2 \\ \|f * g\|_\infty &\leq \|f\|_p \|g\|_q.\end{aligned}$$

Proposition 16.0.12 (*Bessel's Inequality*).

For $x \in H$ a Hilbert space and $\{e_k\}$ an orthonormal sequence,

$$\sum_{k=1}^{\infty} \|\langle x, e_k \rangle\|^2 \leq \|x\|^2.$$

Note that this does not need to be a basis.

Proposition 16.0.13 (*Parseval's Identity*).

Equality in Bessel's inequality, attained when $\{e_k\}$ is a *basis*, i.e. it is complete, i.e. the span of its closure is all of H .

17 | Less Explicitly Used Inequalities

Proposition 17.0.1 (*AM-GM Inequality*).

$$\sqrt{ab} \leq \frac{a+b}{2}.$$

Proposition 17.0.2 (*Jensen's Inequality*).

$$f(tx + (1-t)y) \leq tf(x) + (1-t)f(y).$$

Proposition 17.0.3 (*Young's Product Inequality*).

$$AB \leq \frac{A^p}{p} + \frac{B^q}{q}.$$

Proposition 17.0.4(?).

$$(a + b)^p \leq 2^{p-1}(a^p + b^p).$$

Proposition 17.0.5 (Bernoulli's Inequality).

$$(1 + x)^n \geq 1 + nx \quad x \geq -1, \text{ or } n \in 2\mathbb{Z} \text{ and } \forall x.$$

As a consequence,

$$1 - x \leq e^{-x}.$$

Proposition 17.0.6 (Exponential Inequality).

$$\forall t \in \mathbb{R}, \quad 1 + t \leq e^t.$$

Proof .

- It's an equality when $t = 0$.
- $\frac{\partial}{\partial t} 1 + t < \frac{\partial}{\partial e} e^t \iff t < 0$



Proposition 17.0.7 (Young's Convolution Inequality).

$$\frac{1}{r} := \frac{1}{p} + \frac{1}{q} - 1 \implies \|f * g\|_r \leq \|f\|_p \|g\|_q.$$