Lebesgue Theory

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Part I

Measure theory

Chapter 1

Measures and σ-algebras

1.1 Definition of measures

1.2 The Carathéodory extension theorem

1.1 (Outer measures)**.** Let X be a set. An *outer measure* on X is a function $\mu^* : \mathcal{P}(X) \to [0,\infty]$ with $\mu^*(\varnothing) = 0$ such that

(i) if $E \subset E'$, then $\mu^*(E) \le \mu^*(E')$, (monotonicity)

(ii) $\mu^*(\bigcup_{i=1}^\infty E_i) \le \sum_{i=1}^\infty \mu^*(E_i)$. (countable subadditivity)

(a) A function $\mu^* : \mathcal{P}(X) \to [0,\infty]$ with $\mu^*(\varnothing) = 0$ is an outer measure if and only if $E \subset \bigcup_{i=1}^\infty E_i$ implies $\mu^*(E) \le \sum_{i=1}^\infty \mu^*(E_i)$.

(b) Let $\mathcal{A} \subset \mathcal{P}(X)$ such that $\varnothing \in \mathcal{A}$. If a function $\rho : \mathcal{A} \to [0,\infty]$ satisfies $\rho(\varnothing) = 0$, then we can associate an outer measure $\mu^* : \mathcal{P}(X) \to [0,\infty]$ by defining as

$$\mu^*(E) := \inf\left\{ \sum_{i=1}^\infty \rho(A_i) : E \subset \bigcup_{i=1}^\infty A_i,\ A_i \in \mathcal{A} \right\},$$

where we use the convention $\inf \varnothing = \infty$.

1.2 (Carathéodory measurability)**.** Let μ^* be an outer measure on a set X. A subset $A \subset X$ is called *Carathéodory measurable* relative to μ^* if

$$\mu^*(E) = \mu^*(E \cap A) + \mu^*(E \cap A^c)$$

e for every subset $E \subset X$. Let $\mathcal{M}$ be the collection of all Carathéodory measurable subsets relative to μ^*.

(a) $\mathcal{M}$ is an algebra and μ^* is finitely additive on $\mathcal{M}$.

(b) $\mathcal{M}$ is a σ-algebra and μ^* is countably additive on $\mathcal{M}$, that is, the restriction $\mu := \mu^*|_{\mathcal{M}} : \mathcal{M} \to [0, \infty]$ is a measure.

(c) The measure μ is complete.

1.3 (The Carathéodory extension theorem)**.** Let $\mathcal{A} \subset \mathcal{P}(X)$ be a semi-ring of sets on a set X and $\rho : \mathcal{A} \to [0, \infty]$ a function with $\rho(\varnothing) = 0$. If the function ρ satisfies

(i) $\rho(A) = \sum_{i=1}^{n} \rho(A_i)$ for $A \in \mathcal{A}$ a disjoint union of $\{A_i\}_{i=1}^{n} \subset \mathcal{A}$, (finite additivity)

(ii) $\rho(A) \leq \sum_{i=1}^{\infty} \rho(A_i)$ for $A \in \mathcal{A}$ a disjoint union of $\{A_i\}_{i=1}^{\infty} \subset \mathcal{A}$, ((disjoint) countable subadditivity)

then it is called a *premeasure*.

Let $\mu^* : \mathcal{P}(X) \to [0, \infty]$ be the associated outer measure of ρ, and $\mu : \mathcal{M} \to [0, \infty]$ the measure defined from μ^* on Carathéodory measurable subsets. We call μ the *Carathéodory measure* constructed from ρ.

(a) If ρ is finitely additive, then $\mathcal{A} \subset \mathcal{M}$.

(b) If ρ is countably subadditive, then $\mu^*(A) = \rho(A)$ for every $A \in \mathcal{A}$.

(c) If ρ is a premeasure, then μ is an extension of ρ and called *Carathéodory extension* of ρ.

(d) In particular, a premeasure is a priori countably additive in the sense that $\rho(A) = \sum_{i=1}^{\infty} \rho(A_i)$ for $A \in \mathcal{A}$ a disjoint countable union of $\{A_i\}_{i=1}^{\infty} \subset \mathcal{A}$.

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Since $\{f_n(x)\}_n$ diverges if and only if

$$\exists k > 0, \quad \forall n_0 > 0, \quad \exists n > n_0 : \quad |f_n(x) - f(x)| > \tfrac{1}{k},$$

we have

$$\begin{aligned} \{x : \{f_n(x)\}_n \text{ diverges}\} &= \bigcup_{k>0} \bigcap_{n_0>0} \bigcup_{n>n_0} \{x : |f_n - f| > \tfrac{1}{k}\} \\ &= \bigcup_{k>0} \limsup_n \{x : |f_n - f| > \tfrac{1}{k}\}. \end{aligned}$$

Since for every k we have

$$\begin{aligned} \limsup_n \{x : |f_n - f| > \tfrac{1}{k}\} &\subset \limsup_{n>k} \{x : |f_n - f| > \tfrac{1}{n}\} \\ &= \limsup_n \{x : |f_n - f| > \tfrac{1}{n}\}, \end{aligned}$$

we have

$$\{x : \{f_n(x)\}_n \text{ diverges}\} \subset \limsup_n \{x : |f_n - f| > \tfrac{1}{n}\}.$$

Theorem 5.3.1. *Let (X, μ) be a measure space. Let f_n be a sequence of measurable functions. If f_n converges to f in measure, then f_n has a subsequence that converges to f μ-a.e.*

Proof. We can extract a subsequence f_{n_k} such that

$$\mu(\{x : |f_{n_k} - f| > \tfrac{1}{k}\}) > \tfrac{1}{2^k}.$$

Since

$$\sum_{k=1}^{\infty} \mu(\{x : |f_{n_k} - f| > \tfrac{1}{k}\}) < \infty,$$

by the Borel-Canteli lemma, we get

$$\mu(\limsup_k \{x : |f_{n_k} - f| > \tfrac{1}{k}\}) = 0.$$

Therefore, f_{n_k} converges μ-a.e. $\square$

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