

FRANK JONES INTEGRATION THEORY SOLUTIONS

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CHAPTER 6

section A.

Problem 1. "the vanishing property"

First, assume that $\int f d\mu = 0$. Since f is measurable, there exists an increasing sequence of nonnegative simple functions which converges to f . Let denote them as s_n . Then $f^{-1}((0, \infty]) = \bigcup_{n=1}^{\infty} s_n^{-1}((0, \infty])$, union of measure zero set. Therefore, we get $\mu(f^{-1}((0, \infty])) = 0$.

Conversely, assume that $\int f d\mu > 0$. Then there exists nonnegative simple function $s \leq f$ such that $\int s d\mu > 0$. Also we can write s as a linear combination of (measurable) characteristic functions, i.e. $\int s d\mu = \sum_{i=1}^N \alpha_i \mu(A_i) > 0$. So, $\alpha_i \mu(A_i) > 0$ for at least one integer $1 \leq i \leq N$. By Observing the fact that $A_i \subset f^{-1}((0, \infty])$, we can conclude that $f^{-1}((0, \infty])$ has measure zero implies $\int f d\mu = 0$ by contrapositive.

Problem 2. "the finiteness property"

$E = \{x : f(x) = \infty\}$ is a measurable set since f is measurable. Suppose $\mu(E) > 0$. For any $M \in \mathbb{N}$, choose nonnegative simple measurable function $s_M \leq f$ such that $s_M(x) \geq M$ for $x \in E$. Then $\int f d\mu \geq \int s_M d\mu \geq M\mu(E)$. Therefore, $\int f d\mu \geq M\mu(E)$ for all positive integer M . It means that $\int f d\mu = \infty$. By taking contrapositive, we get what we want.

Problem 3. "compatibility to not finite nonnegative simple functions"

We are only interested in the case when $\alpha_k = \infty, \mu(A_k) > 0$. Since f is measurable, we can consider sequence of nonnegative finite simple function $\{t_n\}$ such that $t_n(x) \geq n$ for $x \in A_k$. Therefore, $\int f d\mu \geq \int t_n d\mu \geq \mu(A_k)n$ for all positive integer n , which means $\int f d\mu = \infty$. For other cases, it is easy to check the compatibility.

Problem 4. "scalar multiplication is still valid for $c = \infty$ "

First, assume $\int f d\mu = 0$. Then $\mu(f^{-1}((0, \infty])) = 0$ by Problem 1. It is obvious that $g^{-1}((0, \infty]) = f^{-1}((0, \infty])$ for $g = \infty f$. So, $\int g d\mu = 0$. Therefore we get $\int \infty f d\mu = \int g d\mu$.

Second, assume $\int f d\mu > 0$. Then measure of $g^{-1}((0, \infty])$ is positive. So, $\int \infty f d\mu = 0\mu(g^{-1}(0)) + \infty\mu(g^{-1}((0, \infty]))$ which is ∞ .

Problem 5. "strict inequality for Fatou's lemma"

Consider this nonnegative finite simple function defined on real line:

$$s_n(x) = \begin{cases} n^2 & \text{if } x \in (0, \frac{1}{n}) \\ 0 & \text{otherwise} \end{cases}$$

$\lim s_n = 0$ and $\lim \int s_n d\mu = \infty$.

Problem 6.

Let $f_k = 1_{A_k}$ where 1_{A_k} is an indicator(characteristic) function. By Fatou's lemma (ILLI), $\int \liminf_{k \rightarrow \infty} 1_{A_k} d\mu \leq \liminf_{k \rightarrow \infty} \int 1_{A_k} d\mu = \liminf_{k \rightarrow \infty} \mu(A_k)$. Now, showing $1_{\liminf A_k} \leq \liminf_{k \rightarrow \infty} 1_{A_k}$ is left to us. If $x \in \liminf A_k$ then $x \in \bigcap_{i \geq n} A_i$ for some positive integer n . Then $1_{A_i}(x) = 1$ for all positive integer i greater than n . So, $1_{\liminf A_k} \leq \inf_{i \geq n} 1_{A_i}$. By letting $n \rightarrow \infty$, we get $1_{\liminf A_k} \leq \liminf_{k \rightarrow \infty} 1_{A_k}$. Therefore, $\mu(\liminf A_k) = \int 1_{\liminf A_k} d\mu \leq \int \liminf_{k \rightarrow \infty} 1_{A_k} d\mu \leq \liminf_{k \rightarrow \infty} \int 1_{A_k} d\mu = \liminf_{k \rightarrow \infty} \mu(A_k)$.

section B.

Problem 9. "iff condition for (finite) integrability"

Let $f \in \mathcal{L}^1(\mu)$. Then $\int f_{\pm} d\mu < \infty$, so there sum is also finite ($= \int |f| d\mu$).

Conversely, assume $|f| \in \mathcal{L}^1(\mu)$. Then $\int f_{\pm} d\mu \leq \int |f| d\mu < \infty$. Therefore $f \in \mathcal{L}^1(\mu)$.

Problem 10. "dominated integrability"

If f is measurable, f_{\pm} is also measurable. So $f_+ + f_- = |f|$ is measurable. $\int |f| d\mu \leq \int |g| d\mu < \infty$. Therefore, $|f| \in \mathcal{L}^1(\mu)$ by Problem 9.

Problem 11.