PMATH451 — Measure and Integration

Class notes for Fall 2019

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Assignment problems is introduced in class as we go, so we have the special environment homework for these in this note.

I included a special chapter in the appendix (see Appendix A) that records and provides insights into what drove the direction(s) of certain proofs. This is an attempt to resolve the problem of proofs being overly obscure with its motivations. Contents presented in this appendix are typically like rough work, and so are typically much longer than the presented proof.

I also made an appendix for some of the common themes and tricks (see Appendix B) that are seen repeatedly in this topic I think it is invaluable that they are noted down, because the ideas that these commonalities carry forward.

1.1 Motivation for the Study of Measures

Recall Riemann integration.

■ Definition (Riemann Integration)

Let $f:[a,b] \to \mathbb{R}$ be a **bounded** function. We call

$$P = \{a = x_0 < x_1 < \dots < x_n = b\} \subseteq [a, b]$$

a partition of [a, b], and

$$\Delta x_i = x_i - x_{i-1}$$

as the length of the i^{th} interval for i = 1, ..., n.

Let

$$M_i = \sup\{f(x) : x \in [x_{i-1}, x_i]\}$$

be the supremum of f on the ith interval, and

$$m_i = \inf\{f(x) : x \in [x_{i-1}, x_i]\}$$

be the infimum of f on the i^{th} interval. We define the Riemann upper sum as

$$U(f,P) = \sum_{i} M_i \Delta x_i,$$

and the Riemann lower sum as

$$L(f,P) = \sum_{i} m_i \Delta x_i.$$

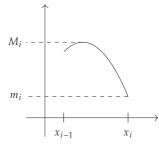


Figure 1.1: Idea of Riemann integration

We define the Riemann upper integral as

$$\int_{a}^{b} f \, dx = \inf_{P} U(f, P)$$

and the Riemann lower integral as

$$\int_{a_{-}}^{b} f \, dx = \sup L(f, P).$$

We say that f is Riemann integrable if

$$\overline{\int_a^b} f \, dx = \underline{\int_a^b} f \, dx,$$

and we write the integral of f as

$$\int_a^b f \, dx = \overline{\int_a^b} f \, dx = \int_a^b f \, dx.$$

As hyped up as one does earlier in university about Riemann integration, there are functions that are not Riemann integrable!

Example 1.1.1

Consider a function $f : [0,1] \to \mathbb{R}$ given by

$$f(x) = \begin{cases} 1 & x \in \mathbb{Q} \\ 0 & x \notin \mathbb{Q} \end{cases}.$$

Then

$$\overline{\int_a^b} f \, dx = 1 \text{ and } \underline{\int_a^b} f \, dx = 0.$$

Thus *f* is not Riemann integrable.

66 Note 1.1.1 (Shortcomings of the Riemann integral)

1. We cannot characterize functions that are Riemann integrable, i.e. we do not have a list of characteristics that we can check against to see if a function is Riemann integrable.

This remained an open problem in the earlier 1920s.

- 2. The Riemann integral behaves badly when it comes to pointwise limits of functions. The next example shall illustrate this.
- 3. The Riemann integral is awkward when f is unbounded. In particular, we used to hack our way around by looking at whether the Riemann integral converges to some value the function approaches the unbounded point, and then "conclude" that the integral is the limit of that convergence.
- 4. Recall that the Fundamental Theorem of Calculus states that

$$\frac{d}{dx} \int_{a}^{x} f(t) \, dt = f(x).$$

We know that this works for Riemann integrals. By the first shortcoming, the problem here is that we do not fully know what are the functions that the Fundamental Theorem is true for.

- 5. In PMATH450, we saw that Fourier developed the Fourier series, which is an extremely useful tool in solving Differential Equations using sines and cosines. However, the convergence of the Fourier series remains largely unexplained by Fourier, and we have but developed some roundabout ways of showing some convergence.
- 6. Consider the set R if Riemann integrable functions on the interval [a, b]. The set R has a natural metric:

$$d(f,g) = \int_{a}^{b} |f - g| \, dx.$$

However, the metric space (R, d) is **not complete**. This means many of our favorite results in PMATH351 are not usable!

7. There are many functions that seem like they should have an integral, but turned out that they did not under Riemann integration.

Example 1.1.2 (Pointwise Limits of Riemann Integrable Functions is not necessarily Riemann Integrable)

Let $\mathbb{Q} = \{x_n\}_{n \in \mathbb{N}}$. Then consider a sequence of functions

$$f_n(x) = \begin{cases} 1 & x \in \{x_1, \dots, x_n\} \\ 0 & x \notin \{x_1, \dots, x_n\} \end{cases}.$$

It is rather clear that

$$\overline{\int_a^b} f \, dx = \int_a^b f \, dx = 0.$$

However, the pointwise limit of the f_n 's, and that is

$$\lim_{n \to \infty} f_n(x) = f(x) = \begin{cases} 1 & x \in \mathbb{Q} \\ 0 & x \notin \mathbb{Q} \end{cases},$$

is, as mentioned in the last example, not Riemann integrable.

*

To address the shortcomings of the Riemann integral, Henri Lebesgue developed the Lebesgue integral, of which we have seen in PMATH450.

Instead of dividing the *x*-axis, Lebesgue decided to divide the *y*-axis first.

If the range of a function f is [c,d], where c,d can be infinite, then we partition the interval such that

$$P = \{c = y_0 < y_1 < \ldots < y_n = d\},\$$

and we define

$$E_i = \{x : f(x) \in [y_{i-1}, y_i]\}.$$

Then if A_i is the area of the "rectangle" for the i^{th} interval of [c,d], we have

$$y_{i-1} \cdot \ell(E_i) \le A_i \le y_i \cdot \ell(E_i),$$

where $\ell(E_i)$ is the Lebesgue measure of the set E_i . Then if we let $\int_a^b f$ denote the Lebesgue integral of f, we would expect

$$\sum_{i=1}^n y_{i-1} \cdot \ell(E_i) \le \int_a^b f \le \sum_{i=1}^n y_i \cdot \ell(E_i).$$

However, to truly understand what this means, we need to understand what the Lebesgue measure is.

Furthermore, recall that in PMATH450, we saw that not all sets, in \mathbb{R} for example, are measurable, and for 'good' reasons, there always exists non-measurable sets.

Algebras and σ -Algebra of Sets

Definition 1 (Algebra of Sets)

Given X, a non-empty collection of subsets of X, i.e. $\emptyset \neq \mathcal{A} \subseteq \mathcal{P}(X)$, is called an algebra of sets of X provided that:

1.
$$A_1, \ldots, A_n \in \mathcal{A} \implies \bigcup_{i=1}^n A_i \in \mathcal{A}$$
; and

2.
$$A \in \mathcal{A} \implies A^C \in \mathcal{A}$$
.

♦ Proposition 1 (Properties of Algebra of Sets)

If \mathcal{A} is an algebra of sets of X, then

3. \emptyset , $X \in \mathcal{A}$;

4.
$$A, B \in \mathcal{A} \implies A \setminus B = \{x \in X \mid x \in A \land x \notin B\} \in \mathcal{A} ; and$$

5.
$$A_1, \ldots, A_n \in \mathcal{A} \implies \bigcap_{i=1}^n A_i \in \mathcal{A}$$
.

Proof

3.
$$\mathcal{A} \neq \emptyset \implies \exists A \in \mathcal{A} \implies A^C \in \mathcal{A} \implies A \cup A^C = X \in \mathcal{A} \implies \emptyset = X^C \in \mathcal{A}.$$

$$4. \ A,B \in \mathcal{A} \implies A^C \in \mathcal{A} \implies A^C \cup B \in \mathcal{A} \implies A \setminus B = (A^C \cup B)^C \in \mathcal{A}.$$

5. (**De Morgan's Law**) Notice that $(A_1 \cap A_2 \cap ... \cap A_n)^C = A_1^C \cup A_2^C \cup A_2^C$ $\dots A_n^C \in \mathcal{A}$ since $A_i^C \in \mathcal{A}$. Thus the complement

$$A_1 \cap A_2 \cap \ldots \cap A_n \in \mathcal{A}$$
.

For this course, we shall use the convention that

- the 'ambient' space *X* is always non-empty;
- $\mathcal{P}(X)$, the power set of X, has nontrivial elements; and
- we denote $A^C = \{x \in X : x \notin A\}$ for $A \subseteq X$.

E Definition 2 (*σ*-Algebra of Sets)

Given X and $\emptyset \neq \mathcal{A} \subseteq \mathcal{P}(X)$, we say that \mathcal{A} is a σ -algebra of sets of X if it is an algebra of sets and

$$\forall A_n \in \mathcal{A}, n \in \mathbb{N}, \quad \bigcup_{n \in \mathbb{N}} A_n \in \mathcal{A}.$$

Example 1.2.1

- 1. $\mathcal{P}(X)$ is a *σ*-algebra.
- 2. Consider X as an infinite set. We say that a set A is **cofinite** if A^C is finite. Let

$$\mathcal{A} := \{ A \in \mathcal{P}(X) \mid A \text{ is finite or cofinite } \}.$$

Then \mathcal{A} is an algebra of sets:

- finite union of finite sets remains finite;
- finite union of finite and cofinite sets remains cofinite; and
- complement of finite sets are the cofinite sets and vice versa.

However, \mathcal{A} is **not** a σ -algebra: consider $A_n = \{2^n\} \subseteq X = \mathbb{N}$, which we then realize that

$$\bigcup_{n\in\mathbb{N}} A_n = \text{ set of all even numbers },$$

but the set of all even numbers is clearly not finite, and its complement, which is the set of all odd numbers, is not finite.

3. Consider X as an uncountable set. We say that a set A is co-countable if A^C is countable. ¹ The set

$$\mathcal{A} := \{ A \subseteq X \mid A \text{ is countable or co-countable } \}$$

is a σ -algebra:

• countable union of countable sets is countable;

 $^{^{1}}$ Recall that a set A is said to be countable if there is a one-to-one correspondence between elements of A and the natural numbers.

- countable union of countable and co-countable sets is co-countable; and
- complement of countable sets are co-countable and vice versa.



2.1 Algebra and σ -algebra of Sets (Continued)

We've seen some examples of σ -algebras. Let's now look at some other important properties of σ -algebras.

\bullet Proposition 2 (Closure of σ -algebras under Countable Intersection)

Let X be a set, \mathcal{A} a σ -algebra on X. If $A_n \in \mathcal{A}$ for each $n \in \mathbb{N}$, then $\bigcap_n A_n \in \mathcal{A}$.

This follows rather similarly to **\langle** Proposition 1 where we used **De Morgan's Law**.

Proof

We observe that

$$A_n \in \mathcal{A} \implies A_n^C \in \mathcal{A}$$

$$\implies \bigcup_n A_n^C \in \mathcal{A}$$

$$\implies \bigcap_n A_n = \left(\bigcup_n A_n^C\right)^C \in \mathcal{A}.$$

Let $\mathcal{A}_{\alpha} \subseteq \mathcal{P}(X)$, where α is from some index set. We denote

$$\bigcap_{\alpha} \mathcal{A}_{\alpha} = \{ A \subseteq X : A \in \mathcal{A}_{\alpha}, \ \forall \alpha \}.$$

♦ Proposition 3 (Existence of the 'Smallest' *σ*-algebra on a Set)

Let X be a set and $\{\mathcal{A}_{\alpha}\}_{\alpha}$ as a collection of σ -algebras on X. Then $\bigcap_{\alpha} A_{\alpha}$ is a σ -algebra.

Proof

$$A \in \bigcap_{\alpha} \mathcal{A}_{\alpha} \implies \forall \alpha, A \in \mathcal{A}_{\alpha}$$

$$\implies \forall \alpha, A^{C} \in \mathcal{A}_{\alpha}$$

$$\implies A^{C} \in \bigcap_{\alpha} \mathcal{A}_{\alpha}$$

and

$$\forall n \in \mathbb{N}, A_n \in \bigcap_{\alpha} \mathcal{A}_{\alpha} \implies \forall n \in \mathbb{N}, \forall \alpha, A_n \in \mathcal{A}_{\alpha}$$

$$\implies \forall \alpha, \bigcup_{n} A_n \in \mathcal{A}_{\alpha}$$

$$\implies \bigcup_{n} A_n \in \bigcap_{\alpha} \mathcal{A}_{\alpha}.$$

Due to the above proposition, the following definition is well-defined.

E Definition 3 (Generator of a σ -algebra)

Let X be a set, and $\xi \subseteq \mathcal{P}(X)$ has some non-trivial set(s). Consider all σ -algebras \mathcal{A}_{α} with the property that $\xi \subseteq \mathcal{A}_{\alpha}$. Then we say that $\bigcap_{\alpha} \mathcal{A}_{\alpha}$

is the σ -algebra generated by ξ , and we denote this generated σ -algebra as

$$\mathfrak{M}(\xi) = \bigcap_{\alpha} \mathcal{A}_{\alpha}.$$

Remark 2.1.1

- 1. It is clear from the definition that if \mathcal{A} is a σ -algebra on X and $\xi \subseteq \mathcal{A}$, then $\mathfrak{M}(\xi) \subseteq \mathcal{A}$.
- 2. We often say that $\mathfrak{M}(\xi)$ is the "smallest σ -algebra containing ξ ".

The following is an example of such a σ -algebra.

E Definition 4 (Borel σ -algebra)

Let X be a metric space (or topological space). The σ -algebra generated by the open subsets of X is called the Borel σ -algebra, of which we denote by $\mathfrak{B}(X)$.

Remark 2.1.2 (Some sets in $\mathfrak{B}(X)$)

Given an arbitrary metric space (or topological space) X. It is often hard to firmly grasp what kind of sets are in the Borel σ -algebra $\mathfrak{B}(X)$. The following are some examples that are in $\mathfrak{B}(X)$.

- 1. Let $\{O_n\}_{n\in\mathbb{N}}$ denote a countable collection of open sets. By \lozenge Proposi*tion* 2, $\bigcap_n O_n \in \mathfrak{B}(X)$. We call these countable union of open sets as G_δ sets.
- 2. Let $\{\mathcal{F}_n\}_{n\in\mathbb{N}}$ denote a countable collection of closed sets. By \Diamond Proposition 2, $\bigcup_n \mathcal{F}_n \in \mathfrak{B}(X)$. We call these countable intersection of closed sets as F_{σ} sets.
- 3. Let $\{H_n\}$ be a countable collection of G_δ sets. Then $\bigcup_n H_n \in \mathfrak{B}(X)$. *These are called the* $G_{\delta\sigma}$ *sets.*
- 4. Let $\{K_n\}$ be a countable collection of F_{σ} sets. Then $\bigcap_n K_n \in \mathfrak{B}(X)$. These are called the $F_{\sigma\delta}$ sets.

We can continue constructing the $G_{\delta\sigma...}$ and $F_{\sigma\delta...}$ similarly, and all these sets belong to the Borel σ -algebra $\mathfrak{B}(X)$.

\bullet Proposition 4 (Other Formulations of the Borel σ -algebra (aka Proposition 1.2))

The following collection of sets are all equal:

- 1. $\mathfrak{B}_1 = \mathfrak{B}(\mathbb{R})$;
- 2. $\mathfrak{B}_2 = \sigma$ -algebra generated by open intervals (e.g. (a, b));
- 3. $\mathfrak{B}_3 = \sigma$ -algebra generated by closed intervals (e.g. [a, b]);
- 4. $\mathfrak{B}_4 = \sigma$ -algebra generated by half-open intervals (e.g. (a, b]);
- 5. $\mathfrak{B}_5 = \sigma$ -algebra generated by $(-\infty, a)$ and (b, ∞) ; and
- 6. $\mathfrak{B}_6 = \sigma$ -algebra generated by $(-\infty, a]$ and $[b, \infty)$.

As commented before, it is often hard knowing that is in a Borel σ -algebra, and what is not, despite knowing what its generator is. However, when talking about containments, this is a fairly straightforward discussion thanks to its closure under countable unions and δ Proposition 2. We simply need to talk about the generators.

Proof

 $\mathfrak{B}_2 \subseteq \mathfrak{B}_1$ Given an arbitrary generator (a,b) in \mathfrak{B}_2 , we know that (a,b) is an open set, and clearly $(a,b) \subseteq \mathbb{R}$. Thus $(a,b) \in \mathfrak{B}_1$, so $\mathfrak{B}_2 \subseteq \mathfrak{B}_1$.

 $\mathfrak{B}_3 \subseteq \mathfrak{B}_2$ Given an arbitrary generator [a, b] of \mathfrak{B}_2 , we have

$$[a,b] = \bigcap_{n} \left(a - \frac{1}{n}, b + \frac{1}{n}\right) \in \mathfrak{B}_2.$$

Thus $\mathfrak{B}_3 \subseteq \mathfrak{B}_2$.

 $\mathfrak{B}_4 \subseteq \mathfrak{B}_3$ Given an arbitrary generator (a, b] of \mathfrak{B}_4 ,

$$(a,b] = \bigcup_{n} \left[a + \frac{1}{n}, b \right] \in \mathfrak{B}_3.$$

Thus $\mathfrak{B}_4 \subseteq \mathfrak{B}_3$.

 $\mathfrak{B}_5 \subseteq \mathfrak{B}_4$ Given an arbitrary generator $(-\infty, a)$ for \mathfrak{B}_5 ,

$$(-\infty, a) = \bigcup_{n} \left(-\infty, a - \frac{1}{n}\right) \in \mathfrak{B}_4.$$

On the other hand, for (b, ∞) in \mathfrak{B}_5 ,

$$(b,\infty) = \bigcup_{n} (b,n) \in \mathfrak{B}_4.$$

 $\mathfrak{B}_6 \subseteq \mathfrak{B}_5$ We have that

$$(-\infty, a] = \bigcap_{n} \left(-\infty, a + \frac{1}{n}\right) \in \mathfrak{B}_{5}$$

and

$$[b,\infty)=\bigcap_n\left(b-\frac{1}{n},\infty\right)\in\mathfrak{B}_5.$$

 $\mathfrak{B}_1 \subseteq \mathfrak{B}_6$ Let $c < d \in \mathbb{R}$. Notice that

$$(-\infty, d] \cap [c, \infty) = [c, d] \in \mathfrak{B}_6.$$

Furthermore,

$$(c,d) = \bigcup_{n} \left[c + \frac{1}{n}, d - \frac{1}{n} \right] \in \mathfrak{B}_6.$$

Recall that given an open set $O \subseteq \mathbb{R}$, we have

$$O = \bigcup \{ (c,d) \subseteq O : c,d \in \mathbb{Q} \},\$$

which shows that O is a countable union of open sets (with rational endpoints). It follows that $O \in \mathfrak{B}_6$ and so $\mathfrak{B}_1 \subseteq \mathfrak{B}_6$.

Exercise 2.1.1

Show that $\mathfrak{B}(\mathbb{R}^2)$ is generated by open rectangles $(a,b) \times (c,d)$.

■ Definition 5 (Infinitely Often)

Given $E_n \subseteq X$ for $n \in \mathbb{N}$, we say that $x \in E_n$ infinitely often (i.o.) if

$${n:x\in E_n}$$

is an **infinite set**. We typically let

$$A := \{x \in X : x \in E_n \text{ i.o. } \}$$

be the set of x's that are in the E_n 's infinitely often.

E Definition 6 (Almost always)

Given $E_n \subseteq X$ for $n \in \mathbb{N}$, we say that $x \in E_n$ almost always (a.a.) if

$${n:x \notin E_n}$$

is a *finite set*. We typically let

$$B := \{x \in X : x \in E_n \ a.a. \}$$

be the set of x's that are in the E_n 's almost always.

\$\phi_0 Homework (Homework 1)

Let X be a set, \mathcal{A} a σ -algebra on X, and $E_n \in \mathcal{A}$ for $n \in \mathbb{N}$. Prove that

$$A := \{x \in X : x \in E_n \ i.o. \ \}$$

and

$$B := \{x \in X : x \in E_n \ a.a. \}$$

are both in \mathcal{A} .

■ Definition 7 (Characteristic Function)

Let $E \subseteq X$ *. We call the function*

$$\chi_E(x) = \begin{cases} 1 & x \in E \\ 0 & x \notin E \end{cases}$$

the characteristic function of E.

‡ Homework (Homework 2 − A review on limsup and liminf)

Let $E_n \subseteq X$ for $n \in \mathbb{N}$, and

$$A := \{x \in X : x \in E_n \ i.o. \}$$

$$B := \{x \in X : x \in E_n \ a.a. \}.$$

Show that

$$\chi_A(x) = \limsup_n \chi_{E_n}(x)$$

$$\chi_B(x) = \liminf_n \chi_{E_n}(x).$$

Remark 2.1.3

Due to the above result, some people write

$$A = \limsup E_n$$
$$B = \liminf E_n.$$

Measures

Definition 8 (Measure)

Let X be a set and \mathcal{A} a σ -algebra of subsets of X. A function $\mu:\mathcal{A}\to$ $[0, \infty]$ is called a *measure* on \mathcal{A} provided that:

1.
$$\mu(\emptyset) = 0$$
; and

2. if $E_n \in \mathcal{A}$ for each $n \in \mathbb{N}$, and $\{E_n\}$ is disjoint, we have

$$\mu\left(\bigcup_n E_n\right) = \sum_n \mu(E_n).$$



3.1 Measures (Continued)

E Definition 9 (Measure Space)

Let X be a set, \mathfrak{M} a σ -algebra of subsets of X and $\mu: \mathfrak{M} \to [0, \infty]$. We call the 3-tuple (X, \mathfrak{M}, μ) a measure space.

Remark 3.1.1

If $\mu(X) = 1$, we also call (X, \mathfrak{M}, μ) a probability space, and μ is called a probability measure.

Example 3.1.1

1. (Counting Measure) Let X be a set and $\mathfrak{M} = \mathcal{P}(X)$. For $E \in \mathfrak{M}$, define

$$\mu(E) = \begin{cases} |E| & E \text{ is finite} \\ \infty & \text{otherwise} \end{cases}.$$

We verify that μ is indeed a measure:

- (a) We have that $\mu(\emptyset) = |\emptyset| = 0$.
- (b) Let $\{E_n\}_{n=1}^{\infty} \subseteq \mathfrak{M}$ be a pairwise disjoint set. Notice that if any of the sets are infinite, say E_{N_0} is infinite, then

$$\mu(E_{N_0}) = \infty = |E_{N_0}|.$$

Since $\bigcup_{n=1}^{\infty} E_n$ is infinite in this case, we have

$$\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \infty = \left|\bigcup_{n=1}^{\infty} E_n\right|.$$

On the other hand, if all the sets are finite, then since the E_n 's are disjoint, we have

$$\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \left|\bigcup_{n=1}^{\infty} E_n\right| = \sum_{n=1}^{\infty} |E_n| = \sum_{n=1}^{\infty} \mu(E_n).$$

We call μ a counting measure.

2. Let *X* be an uncountable set. Recall that in Example 1.2.1, we showed that

$$\mathfrak{M} := \{ A \subseteq X \mid A \text{ is countable or co-countable } \}$$

is a σ -algebra. There are many measures that we can define on this σ -algebra. For instance,

$$\nu(E) = \begin{cases} 0 & E \text{ is countable} \\ 1 & E \text{ is uncountable} \end{cases},$$

and

$$\delta(E) = \begin{cases} 0 & E \text{ is countable} \\ \infty & E \text{ is uncountable} \end{cases}.$$

Verifying that both ν and δ are indeed measures shall be left to the reader as a straightforward exercise.

3. Let's make a non-example. Let X be an infinite set, and $\mathfrak{M}=\mathcal{P}(X)$. Define

$$\mu(E) = \begin{cases} 0 & E \text{ is finite} \\ \infty & E \text{ is infinite} \end{cases}.$$

Consider $X = \mathbb{N}$ and a sequence of sets with singletons,

$$E_n = \{2n+1\}, \quad \text{for } n \in \mathbb{N}.$$

Clearly,

$$\bigcup_{n=1}^{\infty} E_n = \text{ set of all odd numbers },$$

and clearly

$$\mu\left(\bigcup_{n=1}^{\infty}E_n\right)=\infty.$$

However, notice that

$$\mu(E_n) = 0$$
 for each $n \in \mathbb{N}$.

Since each of the E_n 's are pairwise disjoint, we should have

$$\infty = \mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \sum_{n=1}^{\infty} \mu(E_n) = 0,$$

which is impossible. Thus μ is **not** a measure.

Remark 3.1.2 (Finite additivity)

Given a finite set of pairwise disjoint sets $\{E_n\}_{n=1}^N\subseteq\mathfrak{M}$ for some σ -algebra \mathfrak{M} of some set X. By the definition of a σ -algebra, we may set $E_n = \emptyset$ for n > N. Then

$$\mu\left(\bigcup_{n=1}^{N} E_n\right) = \mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \sum_{n=1}^{\infty} \mu(E_n) = \sum_{n=1}^{N} \mu(E_n).$$

We call this the finite additivity of a measure.



Ξ Definition 10 (Finitivity, σ -finitivity, and Semi-finitivity of a Measure)

Let (X, \mathfrak{M}, μ) be a measure space.

- 1. We say that μ is **finite** if $\mu(E) < \infty$ for every $E \in \mathfrak{M}$.
- 2. If $X = \bigcup_{n=1}^{\infty} X_n$ with $X_n \in \mathfrak{M}$, we say that μ is σ -finite if

$$\mu(X_n) < \infty$$
 for every $n \in \mathbb{N}$.

3. We say that μ is semi-finite if for every $E \in \mathfrak{M}$ with $\mu(E) = \infty$,

 $\exists F \subseteq E \in \mathfrak{M} \text{ such that }$

$$0 < \mu(F) < \infty$$
.

Exercise 3.1.1

- 1. Show that the counting measure is finite iff the ambient space X is a finite set.
- 2. Show that δ in Example 3.1.1 is neither finite, σ -finite, nor semi-finite.

■Theorem 5 (Properties of a Measure)

Let (X, \mathfrak{M}, μ) be a measure space. Then

- 1. (Monotonicity) If $E \subseteq F$ and $E, F \in \mathfrak{M}$, then $\mu(E) \leq \mu(F)$.
- 2. (Subadditivity) If $\{E_n\}_{n=1}^{\infty} \subseteq \mathfrak{M}$, then

$$\mu\left(\bigcup_n E_n\right) \leq \sum_n \mu(E_n).$$

3. (Continuity from below) If $\{E_n\}_{n=1}^{\infty} \subseteq \mathfrak{M}$ is an increasing sequence of sets, i.e.

$$E_1 \subseteq E_2 \subseteq \ldots \subseteq E_n \subseteq \ldots$$

then

$$\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \lim_{n \to \infty} \mu(E_n).$$

4. (Continuity from above) If $\{E_n\}_{n=1}^{\infty} \subseteq \mathfrak{M}$ is a decreasing sequence of sets, i.e.

$$E_1 \supseteq E_2 \supseteq \ldots \supseteq E_n \supseteq \ldots$$

and $\exists n_0 \in \mathbb{N}$ such that $\mu(E_{n_0}) < \infty$, then

$$\mu\left(\bigcap_{n=1}^{\infty}E_n\right)=\lim_{n\to\infty}\mu(E_n).$$

Remark 3.1.3 (A comment on the condition for the 4th statement)

It may seem that the extra condition of a finite measure seem extravagant. However, it is necessary, as demonstrated below.

Consider $X = \mathbb{N}$, with μ as the counting measure. Then, consider the sequence of sets

$$E_{1} = \{1, 2, 3, \ldots\},\$$

$$E_{2} = \{2, 3, 4, \ldots\},\$$

$$E_{3} = \{3, 4, 5, \ldots\},\$$

$$\vdots$$

$$E_{n} = \{n, n+1, n+2, \ldots\},\$$

$$\vdots$$

Then $\bigcap_{n=1}^{\infty} E_n = \emptyset$, which then $\mu\left(\bigcap_{n=1}^{\infty} E_n\right) = 0$. However,

$$\mu(E_n) = \infty$$
 for each $n \in \mathbb{N}$.

♦ Homework (Homework 3)

Let (X, \mathfrak{M}, μ) be a measure space. Let $\{E_n\}_{n=1}^{\infty} \subseteq \mathfrak{M}$, and

$$A := \{x \in X \mid x \in E_n \ i.o. \ \}.$$

Prove that $\sum_{n=1}^{\infty} \mu(E_n) < \infty$ *implies that* $\mu(A) = 0$.

∠ Lecture 4 Sep 11th 2019

4.1 Measures (Continued 2)

We shall now prove **P**Theorem 5.



1. Notice that

$$F = (F \cap E) \cup (F \setminus E),$$

and $F \cap E$ and $F \setminus E$ are disjoint. Thus

$$\mu(F) = \mu(F \cap E) + \mu(F \setminus E) = \mu(E) + \mu(F \setminus E).$$

Since $\mu(F \setminus E) \ge 0$, we have

$$\mu(F) \ge \mu(E)$$
.

2. Consider a sequence of sets defined as such: 1

$$F_{1} = E_{1}$$

$$F_{2} = E_{2} \setminus E_{1}$$

$$\vdots$$

$$F_{n} = E_{n} \setminus \bigcup_{j=1}^{n-1} E_{j}.$$

First, note that $F_n \subseteq E_n$ for each $n \in \mathbb{N}$. So by the last part, we have

$$\mu(F_n) \le \mu(E_n)$$
 for each $n \in \mathbb{N}$.

¹ ★ This is a common technique in measure theory. We will see this repeatedly so in this course.

Secondly,

$$\bigcup_{n=1}^{\infty} F_n = \bigcup_{n=1}^{\infty} E_n.$$

Also, $\{F_n\}_{n=1}^{\infty}$ is a pairwise disjoint collection of sets. It follows that

$$\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \mu\left(\bigcup_{n=1}^{\infty} F_n\right) = \sum_{n=1}^{\infty} \mu(F_n) \le \sum_{n=1}^{\infty} \mu(E_n).$$

3. Consider a sequence of sets defined as such:

$$F_1 = E_1$$

$$F_2 = E_2 \setminus E_1$$

$$F_3 = E_3 \setminus E_2$$

$$\vdots$$

$$F_n = E_n \setminus E_{n-1}.$$

We see that

•
$$\bigcup_{n=1}^{\infty} F_n = \bigcup_{n=1}^{\infty} E_n$$
;

•
$$\bigcup_{n=1}^{N} F_n = \bigcup_{n=1}^{N} E_n = E_N$$
; and

• $\{F_n\}_n$ is a collection pairwise disjoint sets.

Thus we have

$$\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \mu\left(\bigcup_{n=1}^{\infty} F_n\right) = \sum_{n=1}^{\infty} \mu(F_n)$$
$$= \lim_{N \to \infty} \sum_{n=1}^{N} \mu(F_n) = \lim_{N \to \infty} \mu\left(\bigcup_{n=1}^{N} F_n\right)$$
$$= \lim_{N \to \infty} \mu(E_N).$$

4. First, it is important that we notice that

$$\bigcap_{n=1}^{\infty} E_n = \bigcap_{n=m}^{\infty} E_n$$

for any $m \in \mathbb{N}$, since $\{E_n\}_n$ is a decreasing sequence of sets.

Suppose $n_0 \in \mathbb{N}$ is such that $\mu(E_{n_0}) < \infty$. Consider a sequence of sets defined as follows: for $n_0 \le j \in \mathbb{N}$, we let $F_j = E_{n_0} \setminus E_j$. Then

we have

$$\emptyset = F_{n_0} \subseteq F_{n_0+1} \subseteq \ldots \subseteq F_{n_0+k} \subseteq \ldots$$

i.e. $\{F_n\}_{n=n_0}^{\infty}$ is an increasing sequence of sets. By the last part, we have

$$\mu\left(\bigcup_{n=n_0}^{\infty} F_n\right) = \lim_{n \to \infty} \mu(F_{n_0+n}) = \lim_{n \to \infty} \mu(E_{n_0} \setminus E_{n_0+n})$$
$$= \mu(E_{n_0}) - \lim_{n \to \infty} \mu(E_{n_0+n})$$
$$= \mu(E_{n_0}) - \lim_{n \to \infty} \mu(E_n).$$

Furthermore, we observe that

$$\bigcup_{n=1}^{\infty} F_n = E_{n_0} \setminus \bigcap_{n=n_0}^{\infty} E_n.$$

Thus

$$\mu\left(\bigcup_{n=n_0}^{\infty} F_n\right) = \mu\left(E_{n_0} \setminus \bigcap_{n=n_0}^{\infty} E_n\right) = \mu(E_{n_0}) - \mu\left(\bigcap_{n=n_0}^{\infty} E_n\right)$$
$$= \mu(E_{n_0}) - \mu\left(\bigcap_{n=1}^{\infty} E_n\right).$$

It follows that indeed

$$\mu\left(\bigcap_{n=1}^{\infty} E_n\right) = \lim_{n \to \infty} \mu(E_n).$$

Exercise 4.1.1

Let (X, \mathfrak{M}, μ) be a measure space. Show that

- 1. μ is finite iff $\mu(X) < \infty$.
- 2. μ is σ -finite implies that μ is semi-finite.

Solution

1. This is rather simple.

 (\Longrightarrow) μ is finite implies that each $E \in \mathfrak{M}$ has a finite measure. In particular, $X \in \mathfrak{M}$, and so $\mu(X) < \infty$.

(⇐) $\forall E \in \mathfrak{M}, E \subseteq X$, thus by the first item in Pheorem 5, we have $\mu(E) \leq \mu(X) < \infty$. Thus μ is finite.

2. μ being σ -finite means that if $X = \bigcup_{n=1}^{\infty} X_n$ where $X_n \in \mathfrak{M}$, then $\mu(X_n) < \infty$ for each n. Let $E \in \mathfrak{M}$ such that $\mu(E) = \infty$. If we take

$$E_n = X_n \cap E$$
,

then $\mu(E_n) < \infty$ for each $n \in \mathbb{N}$. Then, taking a union of any finite number of these E_n 's will give us a subset of E with a finite measure. Hence, μ is indeed semi-finite.

■ Definition 11 (Null Set of a Measure)

Let (X, \mathfrak{M}, μ) be a measure space. The set

$$\mathcal{N} := \{ N \in \mathfrak{M} : \mu(N) = 0 \}$$

is called the μ -null set, or the null set of the measure μ .

Remark 4.1.1

1. If $N_i \in \mathcal{N}$, then $\bigcup_{n=1}^{\infty} N_i \in \mathcal{N}$.

² Requires elab

2. If $N \in \mathcal{N}$, and $E \in \mathfrak{M}$ and $E \subseteq N$, then $E \in \mathcal{N}$.

It is important to note there that the highlighted condition is required, since not all subsets of N are measurable.

3. N is **not** a σ -algebra. If we picked an X such that $\mu(X) \neq 0$, then $\emptyset \in N$ but $X \notin N$.

■ Definition 12 (Complete Measure Space)

Let (X, \mathfrak{M}, μ) be a measure space. We say that the space is **complete** if $N \in \mathcal{N}$ and $E \subseteq N$, then $E \in \mathfrak{M}$. In this case, we also say that μ is a **complete measure** on \mathfrak{M} .

Remark 4.1.2

By the first item in \blacksquare Theorem 5, we have that if $\mu(E) = 0$, and so $E \in \mathcal{N}$ as

■ Theorem 6 (Extending the Measurable Sets)

Let (X, \mathfrak{M}, μ) be a measure space and

$$\mathcal{N} := \{ N \in \mathfrak{M} \mid \mu(N) = 0 \}.$$

Consider

$$\overline{\mathfrak{M}} := \{ E \cup F \mid E \in \mathfrak{M}, F \subseteq N \in \mathcal{N} \}.$$

Then $\overline{\mathfrak{M}}$ is a σ -algebra which contains $\mathfrak{M}.$ Furthermore, if we define $\overline{\mu}:$ $\overline{\mathfrak{M}} \to [0,\infty] \, as$

$$\overline{\mu}(E \cup F) = \mu(E),$$

then $\overline{\mu}$ is a well-defined measure on $\overline{\mathfrak{M}}$.

Moreover, if $\nu : \overline{\mathbb{M}} \to [0, \infty]$ *is any measure such that* $\nu(E) = \mu(E)$ *for* all $E \in \mathfrak{M}$, then $v = \overline{\mu}$.

∠ Lecture 5 Sep 13th 2019

5.1 Measures (Continued 3)

Proof (Extending the Measurable Sets)

 $\overline{\mathbb{M}}$ is a σ -algebra Since $\emptyset \in \mathbb{M}$ and $\emptyset \subseteq N$ for any $N \in \mathcal{N}$, it is clear that $\emptyset \in \overline{\mathbb{M}}$.

Now, for $E \cup F \in \overline{\mathfrak{M}}$, if we suppose $F \subseteq N \in \mathcal{N}$, then

$$(E \cup F)^C = (E \cup N)^C \cup (N \setminus E \cup F) \in \overline{\mathfrak{M}}$$

since $E \cup N \in \mathfrak{M}$ and $N \setminus (E \cup F) \in \mathcal{N}$.

Let $\{E_n \cup F_n\}_{n=1}^{\infty} \subseteq \overline{\mathfrak{M}}$. Then we observe that

$$\bigcup_{n=1}^{\infty} (E_n \cup F_n) = \bigcup_{n=1}^{\infty} E_n \cup \bigcup_{n=1}^{\infty} F_n \in \overline{\mathbb{M}}.$$

Well-definedness of $\overline{\mu}$ Let $E_1 \cup F_1 = E_2 \cup F_2 \in \overline{\mathfrak{M}}$. Suppose $F_1 \subseteq N_1, F_2 \subseteq N_2 \in \mathcal{N}$. WTS

$$\mu(E_1) = \overline{\mu}(E_1 \cup F_1) = \overline{\mu}(E_2 \cup F_2) = \mu(E_2)$$

Notice that

$$E_1 \subseteq E_1 \cup F_1 = E_2 \cup F_2 \subseteq E_2 \cup N_2,$$

and

$$E_2 \subseteq E_2 \cup F_2 = E_1 \cup F_1 \subseteq E_1 \cup N_1$$
.

By Prheorem 5, in particular, by subadditivity, we have that

$$\mu(E_1) \le \mu(E_2 \cup N_2) \le \mu(E_2) + 0 = \mu(E_2)$$

and

$$\mu(E_2) \le \mu(E_1 \cup N_1) \le \mu(E_1) + 0 = \mu(E_1).$$

It follows that $\mu(E_1) = \mu(E_2)$, as required.

$\overline{\mu}$ is a measure

1. Since $\emptyset \in \mathfrak{M}$ and $\emptyset \in \mathcal{N}$, $\overline{\mu}$ is defined for \emptyset , and

$$\overline{\mu}(\emptyset) = \mu(\emptyset) = 0.$$

2. Let $\{E_n \cup F_n\}_{n=1}^{\infty} \subseteq \overline{\mathbb{M}}$ be a pairwise disjoint collection. We observe that

$$\overline{\mu}\left(\bigcup_{n=1}^{\infty}(E_n \cup F_n)\right) = \overline{\mu}\left(\bigcup_{n=1}^{\infty}E_n \cup \bigcup_{n=1}^{\infty}F_n\right)$$
$$= \mu\left(\bigcup_{n=1}^{\infty}E_n\right)$$
$$= \sum_{n=1}^{\infty}\mu(E_n),$$

and

$$\sum_{n=1}^{\infty} \overline{\mu}(E_n \cup F_n) = \sum_{n=1}^{\infty} \mu(E_n).$$

Hence

$$\overline{\mu}\left(\bigcup_{n=1}^{\infty}(E_n\cup F_n)\right)=\sum_{n=1}^{\infty}\overline{\mu}(E_n\cup F_n).$$

 $v = \overline{\mu}$ Let $E \cup F \in \overline{\mathfrak{M}}$. Suppose $F \subseteq N \in \mathfrak{M}$ By monotonicity,

$$\overline{\mu}(E \cup F) = \mu(E) = \nu(E) \le \nu(E \cup F).$$

By subadditivity,

$$\nu(E \cup F) \le \nu(E) + \nu(F) \le \mu(E) + \nu(N) \le \overline{\mu}(E \cup F) + \mu(N) = \overline{\mu}(E \cup F) + 0.$$

Thus, indeed,

$$\nu(E \cup F) = \overline{\mu}(E \cup F).$$

The Outer Measure

In this section, we will show that one way we can construct a measure is by using an outer measure.

Definition 13 (Outer Measure)

Given a set X, a function

$$\mu^*: \mathcal{P}(X) \Longrightarrow [0, \infty]$$

is called an outer measure if

- 1. $\mu^*(\emptyset) = 0$;
- 2. (monotonicity) if $E \subseteq F$, then $\mu^*(E) \le \mu^*(F)$; and
- 3. (countable subadditivity) if $\{A_n\}_n \subseteq \mathcal{P}(X)$, then

$$\mu^* \left(\bigcup_{n=1}^{\infty} A_n \right) \le \sum_{n=1}^{\infty} \mu^*(A_n).$$

Coming from PMATH450, we have seen an example of an outer measure.

♦ Proposition 7 (Lebesgue's Outer Measure)

Given $E \subseteq \mathbb{R}$, consider

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n) \right\}.$$

 μ^* is Lebesgue's outer measure.

Proof

- 1. It is clear that $\mu^*(\emptyset) = \emptyset$, since we can pick all $(a_n, b_n) = \emptyset$.
- 2. Suppose $A \subseteq B \subseteq \mathbb{R}$. It is clear that any collection of intervals whose union contain B will contain A, but there are such collections for A that do not contain B. This means that

$$\mu^*(A) \le \mu^*(B)$$

by the property of the infimum.

3. Let $E = \bigcup_{i=1}^{\infty} E_i$. WTS $\mu^*(E) \le \sum_{i=1}^{\infty} \mu^*(E_i)$.

Now if $\mu^*(E_i) = \infty$ for any i, then the inequality is trivially true. Thus, wma $\mu^*(E_i) < \infty$ for all i.

¹ Let $\varepsilon > 0$. By the definition of the infimum, for each i, we can pick a countable sequence $\{(a_n^i, b_n^i)\}_{n=1}^{\infty} \subseteq \mathcal{P}(X)$ such that $E_1 \subseteq \bigcup_{n=1}^{\infty} (a_n^i, b_n^i)$ and

$$^{\rm 1}$$
 This is also a common trick in measure theory.

$$\sum_{n=1}^{\infty} (b_n^i - a_n^i) \le \mu^*(E_i) + \frac{\varepsilon}{2^i}.$$

Then

$$E = \bigcup_{i=1}^{\infty} E_i = \bigcup_{i=1}^{\infty} \bigcup_{n=1}^{\infty} (a_n^i, b_n^i).$$

And so it follows that

$$\mu^*(E) \le \sum_{i=1}^{\infty} \sum_{n=1}^{\infty} (b_n^i - a_n^i)$$

$$\le \sum_{i=1}^{\infty} \mu^*(E_i) + \sum_{i=1}^{\infty} \frac{\varepsilon}{2^i}$$

$$= \sum_{i=1}^{\infty} \mu^*(E_i) + \varepsilon.$$

Since ε was arbitrary, it follows that

$$\mu^*(E) \le \sum_{i=1}^{\infty} \mu^*(E_i).$$

Show that had we defined Lebesgue's outer measure with closed intervals, i.e.

$$\tilde{\mu}^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n) : E \subseteq \bigcup_{n=1}^{\infty} [a_n, b_n] \right\},$$

 $\tilde{\mu}^*$ is still an outer measure.

In fact, we can do so for half-open intervals.

Example 5.2.1 (Lebesgue-Stieltjes Outer Measure)

Let $F : \mathbb{R} \to \mathbb{R}$ be an increasing function that is continuous from the right. Let

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (F(b_n) - F(a_n)) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n] \right\}.$$

Then μ^* is an outer measure.

Remark 5.2.1

Again, we could have defined the above outer measure using open or closed intervals.

Example 5.2.2 (Lebesgue's Outer Measure on \mathbb{R}^2)

Let $E \subseteq \mathbb{R}^2$, and

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} A(R_n) : E \subseteq \bigcup_{n=1}^{\infty} R_n \right\},$$

where *A* is the 'area' function, and $R_n = (a_n, b_n) \times (c_n, d_n)$ are open rectangles. Then μ^* is an outer measure.

Remark 5.2.2

- 1. Again, we can define the above outer measure using closed rectangles, or half-open rectangles.
- 2. We can continue defining an outer measure for \mathbb{R}^3 using cubes, for \mathbb{R}^4 using hypercubes, and so on.

We want to now show that given an outer measure, we can always construct a measure. This is known as Carathéodory's Theorem.

This requires the following definition:

E Definition 14 (μ^* -measurability)

A set $A \subseteq X$ is said to be μ^* -measurable if $\forall E \subseteq X$,

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

Remark 5.2.3

1. By subadditivity, we always have

$$\mu^*(E) \le \mu^*(E \cap A) + \mu^*(E \cap A^C),$$

since
$$E = (E \cap A) \cup (E \cap A^C)$$
.

2. Note that $E \cap A^C = E \setminus A$. In a sense, A is said to be μ^* -measurable if it can slice any subset of X such that we have additivity of the sliced parts. We may also say that A is a 'universal slicer'.

■Theorem 8 (Carathéodory's Theorem)

If μ^* is an outer measure on a set X, let

$$\mathfrak{M} := \{ A \subseteq X : A \text{ is } \mu^*\text{-measureable} \}.$$

Then \mathfrak{M} *is a* σ *-algebra, and we set*

$$\mu:\mathfrak{M}\to[0,\infty]$$

such that

$$\mu(A) = \mu^*(A).$$

Then μ is a complete measure on \mathfrak{M} .

6.1 The Outer Measure (Continued)

♣ Homework (Homework 4)

Let \mathfrak{M} be an algebra of sets on X, and whenever $\{A_n\}_{n\in\mathbb{N}}\subseteq\mathfrak{M}$ is a disjoint collection of sets, then $\bigcup_n A_n\in\mathfrak{M}$. Then \mathfrak{M} is a σ -algebra.

\$^a Homework (Homework 5)

Recall that Lebesgue's Outer Measure on \mathbb{R} is defined as

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n) \right\}.$$

Prove that we can equivalently define

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n) \right\}.$$

Similarly, Lebesgue's Outer Measure on \mathbb{R}^2 is defined as

$$\mu_2^*(E) = \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n)(d_n - c_n) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n) \times (c_n, d_n) \right\}.$$

Prove that we can equivalently define

$$\mu_2^*(E) = \inf \left\{ \sum_{n=1}^{\infty} (b_n - a_n)(d_n - c_n) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n] \times (c_n, d_n] \right\}.$$

Definition 15 (Metric Outer Measure)

Let (X, d) be a metric space, and $A, B \subseteq X$, and

$$d(A, B) = \inf \{ d(x, y) : x \in A, y \in B \}.$$

An outer measure, μ^* , on X is called a *metric outer measure* if whenever d(A,B) > 0, then

$$\mu^*(A \cup B) = \mu^*(A) + \mu^*(B).$$

* Homework (Homework 6)

Prove that Lebesgue's Outer Measure on \mathbb{R} *is a metric outer measure.*

Proof (Carathéodory's Theorem)

\mathfrak{M} is a σ -algebra

 $\emptyset \in \mathfrak{M}$ Given any $E \subseteq X$, we observe that

$$\mu^*(E \cap \emptyset) + \mu^*(E \cap \emptyset^C) = \mu^*(\emptyset) + \mu^*(E \cap X)$$
$$= 0 + \mu^*(E) = \mu^*(E).$$

 $A \in \mathfrak{M} \implies A^{C} \in \mathfrak{M}$ Observe that given any $E \subseteq X$,

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

Thus $A^C \in \mathfrak{M}$.

 $^{\rm 1}$ To show that $\mathfrak M$ is closed under countable unions, we break the work into several steps.

¹ For a deep dive, see Appendix A.1.

$$A, B \in \mathfrak{M} \implies A \cup B \in \mathfrak{M}$$
 Since $A \in \mathfrak{M}$, we have

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

Since $B \in \mathfrak{M}$,

$$\mu^{*}(E) = \mu^{*}(E \cap A) + \mu^{*}(E \cap A^{C})$$

$$= \mu^{*}(E \cap A \cap B) + \mu^{*}(E \cap A \cap B^{C})$$

$$+ \mu^{*}(E \cap A^{C} \cap B) + \mu^{*}(E \cap A^{C} \cap B^{C})$$

$$= \mu^{*}(E \cap A \cap B) + \mu^{*}(E \cap A \cap B^{C})$$

$$+ \mu^{*}(E \cap A^{C} \cap B) + \mu^{*}(E \cap (A \cup B)^{C})$$

Notice that

$$E \cap (A \cup B) = [E \cap A \cap B] \cup [E \cap A^C \cap B] \cup [E \cap A \cap B^C].$$

Thus

$$\mu^{*}(E) = \mu^{*}(E \cap A) + \mu^{*}(E \cap A^{C})$$

$$= \mu^{*}(E \cap A \cap B) + \mu^{*}(E \cap A \cap B^{C})$$

$$+ \mu^{*}(E \cap A^{C} \cap B) + \mu^{*}(E \cap (A \cup B)^{C})$$

$$\geq \mu^{*}(E \cap (A \cup B)) + \mu^{*}(E \cap (A \cup B)^{C}).$$

Thus $A \cup B \in \mathfrak{M}$.

Consequently, by induction, we have that $\forall \{A_n\}_n \subseteq \mathfrak{M}$,

$$\bigcup_{n=1}^{N} A_n \in \mathfrak{M}$$

for all $N \in \mathbb{N}$.

Now $\mathfrak M$ is an algebra of sets. By Homework 4, it suffices for us to prove the following to show that $\mathfrak M$ is a σ -algebra of sets.

 $\forall \{A_n\}_n \subseteq \mathfrak{M} \text{ disjoint, } \Longrightarrow \bigcup_n A_n \in \mathfrak{M} \text{ Let } B_N = \bigcup_{n=1}^N A_n. \text{ We first}$ require the following lemma:

 $\forall E \subseteq X, \ \mu^*(E \cap B_N) = \sum_{n=1}^N \mu^*(E \cap A_n)$ Notice that for any $n \in \mathbb{N}$, $A_n \in \mathfrak{M}$, and so

$$\mu^*(E \cap B_N) = \mu^*(E \cap B_N \cap A_n) + \mu^*(E \cap B_N \cap A_n^C)$$

= \(\mu^*(E \cap A_n) + \mu^*(E \cap B_{N-1}).\)

The desired result follows by induction. \dashv

Let $B = \bigcup_{n=1}^{\infty} A_n$. Then

$$\mu^*(E \cap B) \le \sum_{n=1}^{\infty} \mu^*(E \cap A_n)$$

by subadditivity.

Now $B_N \subseteq B$ for each $N \in \mathbb{N}$. This implies that $B_N^C \supseteq B^C$, and so by monotonicity,

$$\mu^*(E \cap B_N^C) \ge \mu^*(E \cap B^C).$$

Thus, for every $N \in \mathbb{N}$,

$$\mu^{*}(E) = \mu^{*}(E \cap B_{N}) + \mu^{*}(E \cap B_{N}^{C})$$
$$\geq \sum_{n=1}^{N} \mu^{*}(E \cap A_{n}) + \mu^{*}(E \cap B^{C}).$$

It follows that

$$\mu^{*}(E) \ge \sum_{n=1}^{\infty} \mu^{*}(E \cap A_{n}) + \mu^{*}(E \cap B^{C})$$
$$\ge \mu^{*}(E \cap B) + \mu^{*}(E \cap B^{C}).$$

With Homework 4, $\mathfrak M$ is a σ -algebra.

μ is a measure

- $\bullet \quad \mu(\emptyset) = \mu^*(\emptyset) = 0.$
- Let $\{A_n\}_n \subseteq \mathfrak{M}$ be a disjoint collection of sets, and $B = \bigcup_{n=1}^{\infty} A_n$. Then by a similar argument as the end of the last 'part',

$$\mu(B) = \mu^*(B)$$

$$\geq \sum_{n=1}^{\infty} \mu^*(B \cap A_n) + \mu^*(B \cap B^C)$$

$$= \sum_{n=1}^{\infty} \mu^*(B \cap A_n) + 0$$

$$= \sum_{n=1}^{\infty} \mu^*(A_n) = \sum_{n=1}^{\infty} \mu(A_n).$$

Thus

$$\mu(B) = \mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \sum_{n=1}^{\infty} \mu(A_n).$$

 μ is complete Let $A \in \mathcal{N}$ and $B \subseteq A$. By monotonicity, $\mu(B) =$ $\mu^*(B) \le \mu^*(A) = 0$. Then

$$\mu^*(E\cap B) + \mu^*(E\cap B^C) = 0 + \mu^*(E\cap B^C) \leq \mu^*(E)$$

by monotonicity. Thus $B \in \mathfrak{M}$. Thus μ is complete.

We would like to make sure that

- 1. there are many sets that are measurable; and
- 2. the notion of a measure covers our notion of length.

We shall see this with the Metric Outer Measure, and that the measurable sets is at least the Borel set.

The Lebesgue-Stieltjes Outer Measure

The Lebesgue-Stieltjes outer measure is motivated by probability theory. The idea is that we consider the measure space $(\Omega, \mathfrak{M}, P)$, where Ω is the sample space set, \mathfrak{M} is a σ -algebra on Ω , and P is the probability measure, i.e. $P(\Omega) = 1$.

We then define a random variable, which is a function $X : \Omega \to \mathbb{R}$. The cumulative distribution function (cdf) is defined as

$$F_X(t) := P(\{\omega : X(\omega) \le t\}),$$

and it has these properties:

- 1. F_X is increasing; and
- 2. F_X is right-continuous.

Example 6.2.1

Let $\Omega = \{H, T\}$, and define the probability measure as

$$P({H}) = \frac{1}{2} = P({T}).$$

We can define

$$X(T) = 0$$
 and $X(H) = 1$.

Then

$$P(\{\omega : X(\omega) = 1\}) = P(\{H\}) = \frac{1}{2}$$

and

$$P(\{\omega: X(\omega) = 0\}) = P(\{T\}) = \frac{1}{2}.$$

In the context of probability, we often see the shorthand

$$P(X = t) = P(\{\omega : X(\omega) = t\}).$$

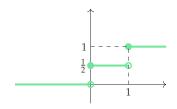


Figure 6.1: Simple example of a cdf

■ Definition 16 (Lebesgue-Stieltjes Outer Measure)

Let $F: \mathbb{R} \to \mathbb{R}$ be an increasing function that is continuous from the right. Let

$$\mu^*(E) := \inf \left\{ \sum_{n=1}^{\infty} (F(b_n) - F(a_n)) : E \subseteq \bigcup_{n=1}^{\infty} (a_n, b_n] \right\}.$$

Then μ^* is an outer measure.

Exercise 6.2.1

We mentioned that the above is indeed an outer measure in Example 5.2.1. Prove this.

∠ Lecture 7 Sep 18th 2019

7.1 The Lebesgue-Stieltjes Outer Measure (Continued)

■ Theorem 9 (Carathéodory's Second Theorem)

Let (X, d) be a metric space, and μ^* a Metric Outer Measure. Then every Borel set is μ^* -measurable.

Proof

By Carathéodory's Theorem,

$$\mathfrak{M} = \{ A \subseteq X : A \text{ is } \mu^*\text{-measurable} \}$$

is a σ -algebra. Then our statement says that $\mathfrak{B}(X)\subseteq \mathfrak{M}$. Thus, it suffices for us to show that if $U\in \mathfrak{B}(X)$, i.e. if $U\subseteq X$ is open, then $U\in \mathfrak{M}$. In particular, WTS $\forall E\subseteq X$,

$$\mu^*(E) = \mu^*(E \cap U) + \mu^*(E \cap U^C).$$

Again, by subadditivity,

$$E = (E \cap U) \cup (E \cap U^C) \implies \mu^(E) \leq \mu^*(E \cap U) + \mu^*(E \cap U^C).$$

Thus it suffices for us to show that

$$\mu^*(E) \ge \mu^*(E \cap U) + \mu^{(E)}(E \cap U^{C}).$$

Now if $\mu^*(E) = \infty$, this is trivially true. WMA $\mu^*(E) < \infty$.

¹ Consider $\{A_k\}_k \subseteq \mathcal{P}(X)$ such that

$$A_k := \left\{ x \in E \cap U : d(x, E \cap U^C) \ge \frac{1}{k} \right\} \subseteq E \cap U.$$

It is clear that $A_1 \subseteq A_2 \subseteq A_3 \subseteq ...$, i.e. $\{A_k\}_k$ is an increasing sequence of sets. Also, $\bigcup_k A_k = E \cap U$.

For each $k \in \mathbb{N}$, notice that $A_k \cup (E \cap U^C) \subseteq E$. Thus by subadditivity and additivity over disjoint sets, for every k, we have

$$\mu^*(E) \ge \mu^*(A_k \cup (E \cap U^C)) = \mu^*(A_k) + \mu^*(E \cap U^C).$$

Since $\{A_k\}_k$ is an increasing sequence of sets, it follows that

$$\mu^*(E) \ge \lim_{k \to \infty} \mu^*(A_k) + \mu^*(E \cap U^C).$$

Claim: $\lim_{k\to\infty} \mu^*(A_k) = \mu^*(E\cap U)$ Since $A_k \subseteq E\cap U$, by subadditivity,

$$\mu^*(A_k) \leq \mu^*(E \cap U).$$

It remains to prove the other inequality.

² Let
$$D_1 = A_1$$
, $D_2 = A_2 \setminus A_1$, ... $D_n = A_n \setminus A_{n-1}$. Then, notice that
$$E \cap U = \bigcup_n D_n = A_1 \cup D_2 \cup D_3 \cup \dots$$
$$= A_2 \cup D_3 \cup D_4 \cup \dots$$
$$= A_n \cup D_{n+1} \cup D_{n+2} \cup \dots$$

since $\{A_n\}$ is an increasing sequence of sets. Now for $x \in D_n$, we have that $x \in A_n$ but $x \notin A_{n-1}$. ³ In particular, we have

$$\frac{1}{n} \le d(x, E \cap U^C) < \frac{1}{n-1}.$$

⁴ Let $m \ge n + 2$. Consider $y \in D_m$, $x \in D_n$ and $z \in E \cap U^C$. Then we know by the triangle inequality that

$$\frac{1}{n} \le d(x, z) \le d(x, y) + d(y, z).$$

 1 We look at points that get increasingly closer to the edge of the set $E \cap U$, or in other words, increasingly closer to $E \cap U^C$.

² This part here requires an escape from where we already are. If your head is in the muddle, stop reading, go out, walk, and then come back.

Here, we ask ourselves: so what if we look at how much the A_k 's change as k increases?

³ We see that the D_n 's form some kind of a ring-like partitioning of $E \cup U$.

⁴ Let's look at putting every odd D_n 's together, and see how far apart are they. Directly looking at D_n 's altogether is difficult because then their boundaries get muddled together.

We may then pick $z_0 \in E \cap U^C$ such that

$$d(y,z_0)<\frac{1}{m-1}.$$

Then

$$\frac{1}{n} \le d(x, z_0) < d(x, y) + \frac{1}{m - 1},$$

and so

$$\frac{1}{n} - \frac{1}{m-1} < d(x, y).$$

Notice that

$$\frac{1}{n} - \frac{1}{m-1} \ge \frac{1}{n} - \frac{1}{n+2-1} = \frac{1}{n} - \frac{1}{n-1}.$$

Therefore, $\forall x \in D_n$ and $y \in D_m$, we have

$$\frac{1}{n} - \frac{1}{n-1} < d(x,y).$$

In other words,

$$d(D_n, D_m) > 0$$

as long as $m \ge n + 2$.

Since μ^* is a Metric Outer Measure, it follows that

$$\mu^* \left(\bigcup_{n \text{ odd}} D_n \right) = \sum_{n \text{ odd}} \mu^* (D_n).$$

Since $D_1 \cup D_3 \cup \ldots \subseteq E \cap U$, by subadditivity,

$$\mu^*(D_1 \cup D_3 \cup \ldots) \leq \mu^*(E \cap U) < \infty.$$

In particular,

$$\sum_{n \text{ odd}} \mu^*(D_n) < \infty.$$

Similarly, we can show that

$$\mu^* \left(\bigcup_{n \text{ even}} D_n \right) = \sum_{n \text{ even}} \mu^*(D_n) < \infty.$$

Putting the two together, we have

$$\mu^*\left(\bigcup_n D_n\right) = \sum_n \mu^*(D_n) < \infty.$$

Finally, since $E \cap U = A_n \cup D_{n+1} \cup D_{n+2} \cup ...$, by subadditivity,

$$\mu^*(E \cap U) \le \mu^*(A_n) + \mu^*\left(\bigcup_{m>n} D_m\right) = \mu^*(A_n) + \sum_{m=n+1}^{\infty} \mu^*(D_m).$$

Since $\sum_n \mu^*(D_n) < \infty$, the tail

$$\sum_{m=n+1}^{\infty} \mu^*(D_m) \to 0$$

as $n \to \infty$. Therefore,

$$\mu^*(E \cap U) \le \lim_{n \to \infty} \mu^*(A_n) + \lim_{n \to \infty} \sum_{m=n+1}^{\infty} \mu^*(D_m)$$
$$= \lim_{n \to \infty} \mu^*(A_n),$$

as required.

♦ Proposition 10 (Lebesgue-Stieltjes Outer Measure on Halfopen Intervals)

Let μ_F^* be the Lebesgue-Stieltjes Outer Measure. Then for $a < b \in \mathbb{R}$, we have

$$\mu_F^*((a,b]) = F(b) - F(a).$$

Proof

First, notice that $(a, b] \subseteq (a, b]$, and so

$$\mu_{\scriptscriptstyle F}^*((a,b]) \le F(b) - F(a)$$

by definition.

Let $\varepsilon > 0$. Pick a covering $(a, b] \subseteq \bigcup_n (a_n, b_n]$ such that

$$\sum_n (F(b_n) - F(a_n)) \le \mu_F^*((a,b]) + \varepsilon.$$

By right-continuity of F, we may pick $b'_n > b_n$ such that

$$F(b_n') < F(b_n) + \frac{\varepsilon}{2^n}.$$

Notice that

$$\sum_{n} F(b'_{n}) - F(a_{n}) \leq \sum_{n} (F(b_{n}) + \frac{\varepsilon}{2^{n}} - F(a_{n}))$$

$$= \varepsilon + \sum_{n} (F(b_{n}) - F(a_{n}))$$

$$\leq \mu_{F}^{*}((a, b]) + 2\varepsilon.$$

Similarly, we can pick a' > a such that $F(a') < F(a) + \varepsilon$. Then

$$[a,b]\subseteq (a,b]\subseteq \bigcup_n (a_n,b_n]\subseteq \bigcup_n (a_n,b_n').$$

By **compactness**, there exists a finite subcover, i.e. $\exists N \in \mathbb{N}$ such that

$$[a',b] \subseteq \bigcup_{k=1}^{N} (a_{n_k},b'_{n_k}).$$

The proof shall be completed in the next lecture.

8.1 The Lebesgue-Stieltjes Outer Measure (Continued 2)

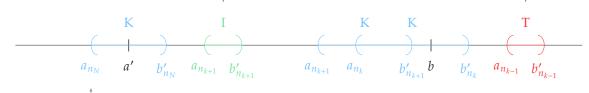
Proof (Lebesgue-Stieltjes Outer Measure on Half-open Intervals continued)

Continuing from before, let us first reorder the finite number of intervals such that $b'_{n_1} \geq b'_{n_2} \geq \dots$

Figure 8.1 illustrates what sets do we throw away (labelled T), what we shall keep (labelled K), and what is impossible (labelled I).

removed since it does not intersect [a',b]

impossible since there are no b_{n_i} between $b_{n_{k+1}}$ and b_{n_k}



 $a_N < a'$ for a similar reason $b'_{n_1} > b$

Most importantly, we observe that

$$a_{n_{k-1}} < b_{n_k}^{\prime}.$$

Therefore,

$$\sum_{k=1}^{\infty} F(b'_{n_k}) - F(a_{n_k}) \ge \sum_{k=1}^{N} F(b'_{n_k}) - F(a_{n_k})$$

Figure 8.1: An arbitrary representation of the finite cover.

$$= F(b'_1) - F(a_1) + F(b'_2) - F(a_2) + F(b'_3)$$

$$>0$$

$$+ \dots + F(b'_N) - F(a_N)$$

$$\geq F(b'_1) - F(a_N) \geq F(b) - F(a').$$

It follows that

$$\mu_F^*((a,b]) + 2\varepsilon \geq F(b) - F(a') \geq F(b) - (F(a) + \varepsilon),$$

and so

$$F(b)-F(a)\leq \mu_F^*((a,b])+3\varepsilon.$$

Since $\varepsilon > 0$ is arbitrary, our proof is complete.

Remark 8.1.1

♦ Proposition 10 means that the Lebesgue-Stieltjes outer measure falls back nicely onto our usual notion of length when it comes to intervals.

♦ Proposition 11 (The Lebesgue-Stieltjes Outer Measure is a Metric Outer Measure)

 μ_F^* is a Metric Outer Measure.

Proof

Let $\delta > 0$. For each interval $(a, b] \subseteq \mathbb{R}$ such that $b - a > \delta$, we may break it up so that

$$(a,b] = (x_1,x_2] \cup (x_2,x_3] \cup \ldots \cup (x_{N-1},x_N],$$

where $x_i - x_{i-1} < \delta$, and $x_1 = a$, $x_N = b$. Notice that

$$F(b) - F(a) = F(x_N) - F(x_{N-1}) + F(x_{N-1}) - \ldots + F_{x_2} - F(x_1).$$

Therefore, given $\delta > 0$, by the definition of μ_F^* , we have that $\forall E \subseteq \mathbb{R}$,

$$\mu_F^*(E) = \inf \left\{ \sum_{i=1}^{\infty} F(b_i) - F(a_i) : E \subseteq \bigcup_{i=1}^{\infty} (a_i, b_i), \ b_i - a_i < \delta \right\}.$$

Now let $A, B \subseteq \mathbb{R}$ such that $d(A, B) > 2\delta > 0$. Given any $\varepsilon > 0$, we can pick a cover $A \cup B \subseteq \bigcup_i (a_i, b_i]$ with $b_i - a_i < \delta$ such that

$$\sum_i F(b_i) - F(a_I) \leq \mu_F^*(A \cup B) + \varepsilon.$$

Since $d(A, B) > 2\delta$ and $b_i - a_i < \delta$ for each i, the following are the only possible scenarios: for each i,

- $A \cap (a_i, b_i] = \emptyset$ and $B \cap (a_i, b_i] = \emptyset$, in which case we choose an even finer covering of $A \cup B$ to remove $(a_i, b_i]$;
- $A \cap (a_i, b_i] \neq \emptyset$ and $B \cap (a_i, b_i] = \emptyset$; and
- $A \cap (a_i, b_i] = \emptyset$ and $B \cap (a_i, b_i] \neq \emptyset$.

We may thus consider the following subsets of indices:

$$\begin{aligned} \{i_k\}_{k\in\mathbb{N}} &= \{i_k : A \cap (a_{i_k}, b_{i_k}] \neq \emptyset, \, B \cap (a_{i_k}, b_{i_k}] = \emptyset\} \subseteq \{i\}_{i\in\mathbb{N}} \\ \{j_l\}_{l\in\mathbb{N}} &= \{j_l : A \cap (a_{j_l}, b_{j_l}] = \emptyset, \, B \cap (a_{j_l}, b_{j_l}] \neq \emptyset\} \subseteq \{i\}_{i\in\mathbb{N}}. \end{aligned}$$

In particular, we have

$$A \subseteq \bigcup_{k=1}^{\infty} (a_{i_k}, b_{i_k}]$$
 and $B \subseteq \bigcup_{l=1}^{\infty} (a_{j_l}, b_{j_l}]$.

Then by **\langle** Proposition 10,

$$\mu_F^*(A) \le \sum_{k=1}^{\infty} F(b_{i_k}) - F(a_{i_k})$$
$$\mu_F^*(B) \le \sum_{l=1}^{\infty} F(b_{j_l}) - F(a_{j_l}).$$

It follows that

$$\mu_F^*(A) + \mu_F^*(B) \le \sum_{k=1}^{\infty} F(b_{i_k}) - F(a_{i_k}) + \sum_{l=1}^{\infty} F(b_{j_l}) - F(a_{j_l})$$

$$=\sum_{i=1}^{\infty}F(b_i)-F(a_i)\leq \mu_F^*(A\cup B)+\varepsilon.$$

Since ε was arbitrary, we have

$$\mu_F^*(A) + \mu_F^*(B) \le \mu_F^*(A \cup B)$$

as required.

Theorem 12 (Lebesgue-Stieltjes Theorem by Carathéodory)

Let $F: \mathbb{R} \to \mathbb{R}$ be an increasing function that is right continuous. Let μ_F^* be the corresponding outer measure. Then the collection \mathfrak{M}_F of μ_F^* -measurable sets contains $\mathfrak{B}(\mathbb{R})$ and $\mu_F: \mathfrak{M}_F \to [0,\infty]$ is a Complete Measure Space with

$$\mu_F((a,b]) = F(b) - F(a).$$

Proof

This is a direct result of Carathéodory's Second Theorem, Proposition 10, and Proposition 11.

Example 8.1.1

When F(x) = x, μ_F is simply Lebesgue's measure.

Example 8.1.2 (Dirac delta measure of a point)

Fix $x_0 \in \mathbb{R}$. Let

$$F(x) = \begin{cases} 0 & x < x_0 \\ 1 & x \ge x_0 \end{cases}.$$

Notice that

$$\forall b > x_0 \quad \mu_F((x_0, b]) = F(b) - F(x_0) = 1 - 1 = 0,$$

which then

$$\mu_F((x_0,\infty])=0.$$

Also

$$\forall a < x_0 \quad \mu_F\left(\left(a, x_0 - \frac{1}{n}\right)\right) = F\left(x_0 - \frac{1}{n}\right) - F(a) = 0 - 0 = 0,$$

which then since

$$(a,x_0) = \bigcup_{n=1}^{\infty} \left(a, x_0 - \frac{1}{n} \right],$$

we have

$$\mu_F((a,x_0))=0,$$

which since this holds for all $a < x_0$,

$$\mu_F((-\infty, x_0)) = 0.$$

However, for $a < x_0$,

$$\mu_F((a, x_0]) = F(x_0) - F(a) = 1 - 0 = 1.$$

Furthermore, since

$$\{x_0\} = \bigcap_{n=1}^{\infty} \left(x_0 - \frac{1}{n}, x_0\right],$$

by continuity from above,

$$\mu_F(\{x_0\}) = \lim_{n \to \infty} \mu_F\left(x_0 - \frac{1}{n}, x_0\right) = 1.$$

With the above example in mind, recall the Cantor set

$$C = \bigcap_{n=1}^{\infty} C_n,$$

where $C_n = C_{n-1} \setminus P_n$, where P is the middle 1/3 of each of the remaining intervals, with $C_0 = [0, 1]$.

We have that the Lebesgue measure of each C_n is

$$\mu(C_1) = \frac{1}{3}$$

$$\mu(C_2) = \mu(C_1) - \frac{2}{9} = 1 - \frac{1}{3} - \frac{2}{9}$$

$$\mu(C_3) = \frac{1}{3} - \frac{2}{9} - \frac{4}{27}$$

$$\vdots$$

$$\mu(C_n) = 1 - \frac{1}{3} - \frac{2}{9} - \dots - \frac{2^{n-1}}{3^n}.$$

Then

$$\mu(C) = 1 - \sum_{n=1}^{\infty} \frac{2^{n-1}}{3^n} = 1 - \frac{1}{3} \sum_{n=1}^{\infty} \left(\frac{2}{3}\right)^{n-1} = 1 - \frac{1}{3} \cdot \frac{1}{1 - \frac{2}{3}} = 0.$$

Cantor Function With the Cantor set, we may construct the famous/infamous Cantor function. The Cantor function, which we shall label F, is defined such that F is

- $\frac{1}{2}$ on $(\frac{1}{3}, \frac{2}{3})$,
- $\frac{1}{4}$ on $(\frac{1}{9}, \frac{2}{9})$,
- $\frac{3}{4}$ on $(\frac{7}{9}, \frac{8}{9})$,

and so on, on each of the removed intervals. We also let F(0) = 0 and F(1) = 1. Then F is increasing and continuous. Furthermore, F' = 0 on all the removed intervals.

9.1 The Lebesgue-Stieltjes Outer Measure (Continued 3)

Continuing with the Cantor set, we notice that F'(x) = 0 for all $x \notin C$. In particular, the derivative of F exists almost everywhere.

Now for intervals that we have "thrown away", by Example 8.1.2, the measure of each of these intervals is 0. However,

$$\mu_F[0,1] = F(1) - F(0) = 1.$$

Since $[0,1] = C \cup C^C$, we have that

$$1 = \mu_F[0, 1] = \mu_F(C) + \mu_F(C^C) = \mu_F(C) + 0,$$

and so

$$\mu_F(C) = 1.$$

Remark 9.1.1

On \mathbb{R}^k , we can define a k-dimensional Lebesgue outer measure μ_F^* by covering sets with "boxes" such as

$$R_k = (a_1, b_1) \times \ldots \times (a_k, b_k),$$

where

$$Vol(R_k) = (b_1 - a_1) \dots (b_k - a_k).$$

Thus

$$\mu_k^*(E) := \inf \left\{ \sum \operatorname{Vol}(R_k) : E \subseteq \bigcup_k R_k \right\}.$$

Exercise 9.1.1

Show that $\mu_k^*(E)$ for each $k \geq 2$ is a metric outer measure.

Applying Carathéodory's theorems, we get the k-dimensional measure, and we know that $\mathfrak{B}(\mathbb{R}^k)$ are all measurable.

■Theorem 13 (A Measure Constructed By Another Measure)

Let $\mu: \mathfrak{B}(\mathbb{R}) \to [0, \infty]$ be a measure with

$$\forall a, b \in \mathbb{R} \quad \mu((a, b]) < \infty.$$

Define

$$F(x) := \begin{cases} \mu((0, x]) & x > 0 \\ 0 & x = 0 \\ -\mu((x, 0]) & x < 0 \end{cases}$$

Then F is increasing and right-continuous. Furthermore, $\mu(A) = \mu_F(A)$ for all $A \in \mathfrak{B}(\mathbb{R})$.

Proof

F is increasing

$0 \le x < y$

Notice that $(0, x] \subseteq (0, y]$. Thus by subadditivity,

$$F(x) = \mu(0, x] \le \mu(0, y] = F(y).$$

$x < y \le 0$

Observe that

$$(x,0] \supseteq (y,0],$$

and so subadditivity dictates that

$$\mu(x,0] \ge \mu(y,0].$$

Thus

$$F(x) = -\mu(x, 0] \le -\mu(y, 0] = F(y).$$

F is right-continuous

$0 \le x$

Consider a sequence $x_n \setminus x$. ¹ Then notice that

$$(0,x] = \bigcap_{n=1}^{\infty} (0,x_n],$$

and

$$(0, x_n] \supseteq (0, x_{n+1}],$$

i.e. $\{(0, x_n)\}_n$ is a decreasing sequence of sets. Furthermore, we note that

$$\mu(0,x_n]<\infty$$

by assumption. Thus, by continuity from above,

$$F(x) = \mu(0, x] = \lim_{n \to \infty} \mu(0, x_n] = \lim_{n \to \infty} F(x_n).$$

x < 0

Consider a sequence $x_n \setminus x$. Then, notice that

$$(x,0] = \bigcup_n (x_n,0],$$

and

$$(x_n, 0] \subseteq (x_{n+1}, 0],$$

I.e. $\{(x_n, 0]\}_n$ is an increasing sequence of sets. By continuity from below,

$$F(x) = -\mu(x,0] = \lim_{n \to \infty} -\mu(x_n,0] = \lim_{n \to \infty} F(x_n).$$

 $\forall A \in \mathfrak{B}(\mathbb{R}) \quad \mu(A) = \mu_F(A)$ Consider the set

$$\mathcal{A} := \{ A \in \mathfrak{B}(\mathbb{R}) : \mu(A) = \mu_F(A) \} \subseteq \mathfrak{B}(\mathbb{R}).$$

Now if \mathcal{A} is a σ -algebra and contains intervals, then $\mathfrak{B}(\mathbb{R}) \subseteq \mathcal{A}$, which means $\mathfrak{B}(\mathbb{R}) = \mathcal{A}$, which is equivalent to what we want.

\mathcal{A} contains intervals

• Let $0 \le a < b \in \mathbb{R}$. Notice that

$$\mu(0,a] + \mu(a,b] = \mu(0,b],$$

¹ We write $x_n \setminus x$ to mean that $\{x_n\}_n$ is a sequence such that $x < x_n$ and $\lim_{n\to\infty} x_n = x.$

since

$$(0, a] \cup (a, b] = (0, b].$$

Since $F(a) = \mu(0, a]$ and $F(b) = \mu(0, b]$, it follows that

$$F(a) + \mu(a, b] = F(b),$$

and so by • Proposition 10,

$$\mu(a,b] = F(b) - F(a) = \mu_F(a,b].$$

• Let $a < 0 \le b \in \mathbb{R}$. Notice that

$$(a, b] = (a, 0] \cup (0, b],$$

and so by \(\begin{array}{c} \text{Proposition 10,} \end{array} \)

$$\mu(a,b] = \mu(a,0] + \mu(0,b] = -F(a) + F(b) = \mu_F(a,b].$$

• Let $a < b \le 0 \in \mathbb{R}$. Notice that

$$(a,0] = (a,b] \cup (b,0],$$

and so

$$\mu(a,0] = \mu(a,b] + \mu(b,0].$$

By Proposition 10,

$$\mu(a,b] = \mu(a,0] - \mu(b,0] = -F(a) + F(b) = \mu_F(a,b].$$

 \mathcal{A} is a σ -algebra

• It is clear that

$$\mu(\emptyset) = 0 = \mu_F(\emptyset),$$

and so $\emptyset \in \mathcal{A}$.

• Let $\{A_n\}_n \subseteq \mathcal{A}$ be a disjoint collection. Then it is clear that

$$\mu\left(\bigcup_{n}A_{n}\right)=\sum_{n}\mu(A_{n})=\sum_{n}\mu_{F}(A_{n})=\mu_{F}\left(\bigcup_{n}A_{n}\right).$$

• Let $A \in \mathcal{A}$. Consider an interval $(a, b] \subseteq \mathcal{A}$. Note that

$$(a,b] = ((a,b] \cap A) \cup ((a,b] \cap A^C).$$

So

$$\mu(a,b] = \mu((a,b] \cap A) + \mu((a,b] \cap A^{C}). \tag{9.1}$$

Consider an arbitrary covering

$$(a,b] \cap A \subseteq \bigcup_i (a_i,b_i].$$

Then

$$\mu((a,b]\cap A) \leq \sum_{i} \mu(a_i,b_i] = \sum_{i} F(b_i) - F(a_i).$$

Thus

$$\mu((a,b] \cap A) \le \inf \left\{ \sum_{i} F(b_i) - F(a_i) : (a,b] \cap A \subseteq \bigcup_{i} (a_i,b_i) \right\}$$
$$= \mu_F^*((a,b] \cap A) = \mu_F((a,b] \cap A).$$

Similarly, we have

$$\mu((a,b)\cap A^C)\leq \mu_F((a,b]\cap A^C).$$

Therefore, going back to Equation (9.1),

$$\mu(a,b] \le \mu_F((a,b] \cap A) + \mu_F((a,b] \cap A^C)$$

= $\mu_F(a,b] = \mu(a,b].$

It follows that we must have

$$\mu((a,b] \cap A) = \mu_F((a,b] \cap A),$$

and

$$\mu((a,b] \cap A^C) = \mu_F((a,b] \cap A^C).$$

In particular, $(a, b] \cap A^{C} \in \mathcal{A}$. Notice that

$$A^{C} = \bigcup_{n=-\infty}^{\infty} (n, n+1] \cap A^{C},$$

and so since we've showed that ${\mathcal A}$ is closed under countable

unions,
$$A^{C} \in \mathcal{A}$$
.

This concludes the proof.

9.2 Measurable Functions

We look into so-called measurable functions that shall be our next step towards the theory of integration.

■ Definition 17 (Measurable Space)

Let $X \neq \emptyset$ be a set and \mathfrak{M} a σ -algebra of subsets of X. We call the pair (X,\mathfrak{M}) a measurable space.

■ Definition 18 (Measurable Functions)

Let (X, \mathfrak{M}) and (Y, \mathfrak{N}) be measurable spaces, and $f: X \to Y$ a function. We say that f is a $(\mathfrak{M}, \mathfrak{N})$ -measurable function, or that f is $(\mathfrak{M}, \mathfrak{N})$ -measurable, if

$$\forall E \in \mathfrak{N} \quad f^{-1}(E) \in \mathfrak{M}.$$

Remark 9.2.1

For those who remember contents from real analysis, the definition of a measurable function is similar to the definition of a continuous function on topological spaces. We shall, in fact, see that their similarity goes beyond than their definitions.

♦ Proposition 14 (Composition of Measurable Functions)

Let (X, \mathfrak{M}) , (Y, \mathfrak{N}) and (Z, \mathfrak{D}) be measurable spaces. Suppose

- $f: X \to Y$ is $(\mathfrak{M}, \mathfrak{N})$ -measurable; and
- $g: Y \to Z$ is $(\mathfrak{N}, \mathfrak{D})$ -measurable.

Then $g \circ f : X \to Z$ is $(\mathfrak{M}, \mathfrak{D})$ -measurable.

Proof

Let $E \in \mathfrak{D}$. Then since $g^{-1}(E) \in \mathfrak{N}$, it follows that

$$(g \circ f)^{-1}(E) = f^{-1}(g^{-1}(E)) \in \mathfrak{M}.$$

♦ Proposition 15 (Measurability of a Function Defined on Generators of the Codomain)

Let (X, \mathfrak{M}) and (Y, \mathfrak{N}) be measurable spaces, and let \mathcal{E} be the generator of \mathfrak{N} . Let $f: X \to Y$. If $f^{-1}(E) \in \mathfrak{M}$ for all $E \in \mathcal{E}$, then f is $(\mathfrak{M}, \mathfrak{N})$ measurable.

Proof

Consider

$$\mathcal{A} \coloneqq \{A \in \mathfrak{N} : f^{-1}(A) \in \mathfrak{M}\}.$$

Notice that if \mathcal{A} is a σ -algebra, then we must have $\mathcal{E} \subseteq \mathcal{A}$, which then forces $\mathcal{A} = \mathfrak{N}$.

\mathcal{A} is a σ -algebra

- Since \mathcal{E} is a σ -algebra, $\emptyset \in \mathcal{E}$, and so $f^{-1}(\emptyset) \in \mathfrak{M}$ by assumption. Thus $\emptyset \in \mathcal{A}$.
- Suppose $\{A_n\}_n \subseteq \mathcal{A}$ a disjoint collection. Notice that since f is a function, it must be that ²

$$f^{-1}\left(\bigcup_{n} A_{n}\right) = \bigcup_{n} f^{-1}(A_{n}).$$

² If this is not clear, notice that if some $f^{-1}(A_n)$ and $f^{-1}(A_m)$ are not disjoint, then that means A_n and A_m are not disjoint, or that f is not a function.

Since $f^{-1}(A_n) \in \mathfrak{M}$ and \mathfrak{M} is a σ -algebra, it follows that

$$f^{-1}\left(\bigcup_{n}A_{n}\right)=\bigcup_{n}f^{-1}(A_{n})\in\mathfrak{M}.$$

Thus $\bigcup_n A_n \in \mathcal{A}$.

• Suppose $A \in \mathcal{A}$. Notice that $f^{-1}(A) \in \mathfrak{M}$, and so $(f^{-1}(A))^{\mathbb{C}} \in \mathfrak{M}$. We need to show that

$$f^{-1}(A^C) = (f^{-1}(A))^C$$

But this follows for the same reason as the last point.

It follows that \mathcal{A} is a σ -algebra.

Corollary 16 (Continuous Functions on Borel Sets are Measurable)

Let X and Y be topological spaces, with $\mathfrak{B}(X)$ and $\mathfrak{B}(Y)$ as their corresponding Borel sets. Suppose $f:X\to Y$ is continuous. Then f is $(\mathfrak{B}(X),\mathfrak{B}(Y))$ -measurable.

Proof

Let $U \in \mathfrak{B}(Y)$, i.e. $U \subseteq Y$ is an open set. Since f is continuous, $f^{-1}(U)$ is open in X, i.e. $f^{-1}(U) \in \mathfrak{B}(X)$. Thus f is $(\mathfrak{B}(X), \mathfrak{B}(Y))$ -measurable. Furthermore,

$$\mathcal{E} := \{ U \subseteq Y : U \text{ is open } \}$$

generates $\mathfrak{B}(Y)$.

10 Lecture 10 Sep 25th 2019

10.1 Measurable Functions (Continued)

Notation

Let (X, \mathfrak{M}) be a measurable space. The function $f: X \to \mathbb{R}$ is said to be \mathfrak{M} -measurable, or measurable, when it is $(\mathfrak{M}, \mathfrak{B}(\mathbb{R}))$ -measurable.

♦ Proposition 17 (Characteristics of ℳ-measurable Functions)

Let (X, \mathfrak{M}) be a measurable space and $f: X \to \mathbb{R}$. TFAE:

- 1. f is \mathfrak{M} -measurable.
- 2. $\forall a \in \mathbb{R}$ $f^{-1}((a, \infty)) \in \mathfrak{M}$.
- 3. $\forall a \in \mathbb{R} \quad f^{-1}([a, \infty)) \in \mathfrak{M}$.
- 4. $\forall a \in \mathbb{R}$ $f^{-1}((-\infty, a)) \in \mathfrak{M}$.
- 5. $\forall a \in \mathbb{R}$ $f^{-1}((-\infty, a]) \in \mathfrak{M}$.

Proof

We shall only look at $(1) \iff (2)$, since the proof for $(1) \iff (i)$ for i = 3, 4, 5 are similar.

(1) \Longrightarrow (2) $\forall a \in \mathbb{R}$, since $(a, \infty) \in \mathfrak{B}(\mathbb{R})$, it follows by \mathfrak{M} -measurability

of f that

$$f^{-1}(a,\infty)\in\mathfrak{M}.$$

 $(2) \implies (1)$ We know that

$$\mathcal{E} := \{(a, \infty) : a \in \mathbb{R}\}$$

generates $\mathfrak{B}(\mathbb{R})$. By assumption $\forall E \in \mathcal{E}, f^{-1}(E) \in \mathfrak{M}$. By \Diamond Proposition 15, it follows that f is indeed a \mathfrak{M} -measurability.

Remark 10.1.1

When $X = \mathbb{R}$, we say that $f : \mathbb{R} \to \mathbb{R}$ is measurable

$$\iff \forall B \in \mathfrak{B}(\mathbb{R}) \quad f^{-1}(B) \in \mathfrak{B}(\mathbb{R})$$

$$\iff \forall a \in \mathbb{R} \quad f^{-1}(a,\infty) \in \mathfrak{B}(\mathbb{R}).$$

Let \mathcal{L} be the σ -algebra of all Lebesgue measurable sets. $f: \mathbb{R} \to \mathbb{R}$ is said to be Lebesgue measurable when

$$\forall a \in \mathbb{R} \quad f^{-1}(a, \infty) \in \mathcal{L}$$

$$\iff \forall B \in \mathfrak{B}(\mathbb{R}) \quad f^{-1}(B) \in \mathcal{L}.$$

R Warning

Notice that the last remark can be problematic. Compare what was written above with \triangleleft Proposition 14. In particular, notice that for the definition of a Lebesgue measurable function, instead of requiring $f^{-1}(a, \infty) \in \mathfrak{B}(\mathbb{R})$, we simply required $f^{-1}(a, \infty) \in \mathcal{L}$. Thus, if we have another function $g: \mathbb{R} \to \mathbb{R}$, for $f \circ g$ to be Lebesgue measurable, we require

$$(f \circ g)^{-1}(a, \infty) \in \mathcal{L}.$$

However, $f^{-1}(a, \infty) \in \mathcal{L}$, and it is not necessarily true that

$$g^{-1}(f^{-1}(a,\infty)) \in \mathcal{L}.$$

There are various examples that show this, typically arising from the Cantor Function.

We go on a little tangent about products of σ -algebras to make our lives down the road a little easier.

E Definition 19 (Products of σ -algebras)

Let (Y_1, \mathfrak{N}_1) and (Y_2, \mathfrak{N}_2) be measurable spaces. We define $\mathfrak{N}_1 \otimes \mathfrak{N}_2$ to be the σ -algebra on the Cartesian product $Y_1 \times Y_2$ as

$$\mathfrak{N}_1 \otimes \mathfrak{N}_2 := \{B_1 \times B_2 : B_1 \in \mathfrak{N}_1, B_2 \in \mathfrak{N}_2\}.$$

Remark 10.1.2

We will unofficially call $\mathfrak{N}_1 \otimes \mathfrak{N}_2$ the tensor product of \mathfrak{N}_1 and \mathfrak{N}_2 .

lack Proposition 18 (Tensor Product of $\mathfrak{B}(\mathbb{R})$'s)

We have

$$\mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R}) = \mathfrak{B}(\mathbb{R}^2).$$

Proof

 $\mathfrak{B}(\mathbb{R}^2) \subseteq \mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R})$ Let $O \subseteq \mathbb{R}^2$ be open. Then

$$O = \bigcup \{(r_1, s_1) \times (r_2, s_2) \subseteq O : r_1, r_2, s_1, s_2 \in \mathbb{Q}\},\$$

which means O is a countable union of open sets. Since $(r_1, s_1), (r_2, s_2) \in$ $\mathfrak{B}(\mathbb{R})$, it follows that

$$(r_1, s_1) \times (r_2, s_2) \in \mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R}),$$

and so $O \in \mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R})$ since $\mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R})$ is a σ -algebra.

 $\mathfrak{B}(\mathbb{R}) \otimes \mathfrak{B}(\mathbb{R}) \subseteq \mathfrak{B}(\mathbb{R}^2)$ WTS

$$\forall B_1, B_2 \in \mathfrak{B}(\mathbb{R}) \quad B_1 \times B_2 \in \mathfrak{B}(\mathbb{R}^2).$$

Let

$$\mathcal{A} \coloneqq \{E \subseteq \mathbb{R} : E \times \mathbb{R} \in \mathfrak{B}(\mathbb{R}^2)\}.$$

If \mathcal{A} is a σ -algebra and $(a,b) \in \mathcal{A}$ for any $a < b \in \mathbb{R}$, then $\mathfrak{B}(\mathbb{R}) \subseteq \mathcal{A}$ and we are done.

\mathcal{A} is a σ -algebra

- $\emptyset \times \mathbb{R} = \mathbb{R} \in \mathfrak{B}(\mathbb{R})$ and so $\emptyset \in \mathcal{A}$.
- Suppose $\{E_n\}_n \subseteq \mathcal{A}$ is a disjoint collection of sets. Then $E_n \times \mathbb{R} \in \mathfrak{B}(\mathbb{R}^2)$ for each n. Since $\mathfrak{B}(\mathbb{R}^2)$ is a σ -algebra, it follows that

$$\bigcup_{n} (E_n \times \mathbb{R}) \in \mathfrak{B}(\mathbb{R}^2).$$

Notice that

$$\bigcup_{n} (E_n \times \mathbb{R}) = \left(\bigcup_{n} E_n\right) \times \mathbb{R}.$$

Therefore $\bigcup_n E_n \in \mathcal{A}$.

• Let $E \in \mathcal{A}$. Then

$$E^C \times \mathbb{R} = (E \times \mathbb{R})^C \in \mathfrak{B}(\mathbb{R}^2).$$

Thus $E^C \in \mathcal{A}$.

 $\forall a, b \in \mathbb{R}$ $(a, b) \times \mathbb{R} \in \mathcal{A}$ This is indeed true since $(a, b) \times \mathbb{R}$ is open.

Similarly, we can do the same for

$$\tilde{\mathcal{A}} := \{ F \subseteq \mathbb{R} : \mathbb{R} \times F \in \mathfrak{B}(\mathbb{R}^2) \},$$

and have $\mathfrak{B}(\mathbb{R}) \subseteq \tilde{\mathcal{A}}$.

Let $B_1, B_2 \in \mathfrak{B}(\mathbb{R})$. So $B_1 \in \mathcal{A}$ and $B_2 \in \tilde{\mathcal{A}}$, and

$$B_1 \times \mathbb{R} \in \mathfrak{B}(\mathbb{R}^2)$$
 and $\mathbb{R} \times B_2 \in \mathfrak{B}(\mathbb{R}^2)$.

Therefore

$$B_1 \times B_2 = (B_1 \times \mathbb{R}) \cap (\mathbb{R} \times B_2) \in \mathfrak{B}(\mathbb{R}^2).$$

Let (X, \mathfrak{M}) , (Y_1, \mathfrak{N}_1) and (Y_2, \mathfrak{N}_2) be measurable functions. Let $f_1: X \to \mathbb{R}$ Y_1 and $f_2: X \to Y_2$. Let $f: X \to (Y_1, Y_2)$ such that

$$f(x) = (f_1(x), f_2(x)).$$

Then f is $(\mathfrak{M}, (\mathfrak{N}_1, \mathfrak{N}_2))$ -measurable $\iff f_1$ is $(\mathfrak{M}, \mathfrak{N}_1)$ -measurable and f_2 is $(\mathfrak{M}, \mathfrak{N}_2)$ -measurable.

Proof

 (\Longrightarrow) Let $B_1 \in \mathfrak{N}_1$. WTS $f_1^{-1}(B_1) \in \mathfrak{M}$. We know $B_1 \times Y_2 \in \mathfrak{N}_1 \otimes \mathfrak{N}_2$, and $f^{-1}(B_1 \times Y_2) \in \mathfrak{M}$ since f is $(\mathfrak{M}, (\mathfrak{N}_1, \mathfrak{N}_2))$ -measurable. Then

$$x \in f^{-1}(B_1 \times Y_2) \iff f(x) \in B_1 \times Y_2$$

$$\iff (f_1(x), f_2(x)) \in B_1 \times Y_2$$

$$\iff f_1(x) \in B_1$$

$$\iff x \in f_1^{-1}(B_1).$$

Thus $f_1^{-1}(B_1) = f^{-1}(B_1 \times Y_2) \in \mathfrak{M}$. Hence f_1 is $(\mathfrak{M}, \mathfrak{N}_1)$ -measurable.

The proof is similar for f_2 being $(\mathfrak{M}, \mathfrak{N}_2)$ -measurable.

$$(\Leftarrow)$$
 ¹ Let

$$\mathcal{A} := \{ B \subseteq Y_1 \times Y_2 : f^{-1}(B) \in \mathfrak{M} \}.$$

Notice that f is $(\mathfrak{M}, (\mathfrak{N}_1, \mathfrak{N}_2))$ -measurable iff $\mathfrak{N}_1 \otimes \mathfrak{N}_2 \subseteq \mathcal{A}$.

\mathcal{A} is a σ -algebra

• Let $B \in \mathcal{A}$. Then $f^{-1}(B)^C \in \mathfrak{M}$. Thus

$$x \in f^{-1}(B)^C \iff x \notin f^{-1}(B)$$

$$\iff f(x) \notin B$$

$$\iff f(x) \in B^C$$

$$\iff x \in f^{-1}(B^C).$$

Thus $f^{-1}(B^C) = f^{-1}(B)^C \in \mathfrak{M}$.

• Suppose $\{B_n\}_n \subseteq \mathcal{A}$. Consider $\{C_n\}_n \subseteq \mathcal{A}$ where $C_n = B_n \setminus$ $\bigcup_{i=1}^{n-1} B_i$ and $C_1 = B_1$. Notice that $C_n \in \mathfrak{M}$ for each n. Also, $\{C_n\}_n$

¹ Again, we use the trick of showing that a cleverly chosen set that has the property that we want is a σ -algebra.

is pairwise disjoint. It follows that

$$f^{-1}\left(\bigcup_{n}B_{n}\right)=f^{-1}\left(\bigcup_{n}C_{n}\right)=\bigcup_{n}f^{-1}(C_{n})\in\mathfrak{M}.$$

This completes the claim.

 $\mathfrak{N}_1 \otimes \mathfrak{N}_1 \subseteq \mathcal{A}$ WTS $\forall B_1 \in \mathfrak{N}_1 \ \forall B_2 \in \mathfrak{N}_2 \ B_1 \times B_2 \in \mathcal{A}$. We know that this is true iff

$$\forall B_1 \in \mathfrak{N}_1 \ \forall B_2 \in \mathfrak{N}_2 \ f^{-1}(B_1 \times B_2) \in \mathfrak{M}.$$

Notice that

$$x \in f_1^{-1}(B_1) \land x \in f_2^{-1}(B_2) \iff f_1(x) \in B_1 \land f_2(x) \in B_2$$
$$\iff (f_1(x), f_2(x)) \in B_1 \times B_2$$
$$\iff f(x) \in B_1 \times B_2$$
$$\iff x \in f^{-1}(B_1 \times B_2).$$

Thus
$$f^{-1}(B_1 \times B_2) = f_1^{-1}(B_1) \cap f_2^{-1}(B_2) \in \mathfrak{M}$$
.

∠ Lecture 11 Sep 27th 2019

Ф^o Homework (Homework 7)

Let F be the cumulative distribution function (cdf) for the flip of a fair coin. Prove that $\mathfrak{M}_F = \mathcal{P}(\mathbb{R})$. Find and prove a formula for $\mu_F(A)$ for any $A \subseteq \mathbb{R}$.

♥ Homework (Homework 8)

Let

$$F_{x_0}(t) = \begin{cases} 0 & t < x_0 \\ 1 & x_0 \le t \end{cases}.$$

Let $\{r_n\}_n$ be an enumeration of \mathbb{Q} . Set

$$F(x) = \sum_{n=1}^{\infty} \frac{1}{2^n} F_{r_n}(x).$$

Prove

- 1. F is strictly increasing (I.e. $x < y \implies F(x) < F(y)$) and right continuous.
- 2. Find a prove a formula for $\mu_F^*(A)$ for any $A \in \mathfrak{M}_F$.
- 3. Prove $\mathfrak{M}_F = \mathcal{P}(\mathbb{R})$.

Let (X, \mathfrak{M}) and (Y, \mathfrak{N}) be measurable spaces. For $E \subseteq X \times Y$, set

$$E_x := \{ y \in Y : (x, y) \in E \}.$$

If $E \in \mathfrak{M} \otimes \mathfrak{N}$, prove $E_x \in \mathfrak{N}$.

11.1 Measurable Functions (Continued 2)

Definition 20 (Extended Reals)

We define the extended real numbers as

$$\mathbb{R}_e := \mathbb{R} \cup \{-\infty, \infty\}.$$

66 Note 11.1.1

The Borel set of \mathbb{R}_e is

$$\mathfrak{B}(\mathbb{R}_e) = \{ B \subseteq \mathbb{R}_e : B \cap \mathbb{R} \in \mathfrak{B}(\mathbb{R}) \}.$$

\ointigle Proposition 20 (Characteristics of $(\mathfrak{M}, \mathfrak{B}(\mathbb{R}_e))$ -measurable Functions)

Let (X, \mathfrak{M}) be measurable. Let $f: X \to \mathbb{R}_e$. TFAE:

- 1. f is $(\mathfrak{M}, \mathfrak{B}(\mathbb{R}_e))$ -measurable.
- 2. $\forall a \in \mathbb{R} \ f^{-1}(a, \infty) \in \mathfrak{M}$.
- 3. $\forall a \in \mathbb{R} \ f^{-1}[a, \infty] \in \mathfrak{M}$.
- 4. $\forall a \in \mathbb{R} \ f^{-1}[-\infty, a) \in \mathfrak{M}$.
- 5. $\forall a \in \mathbb{R} \ f^{-1}[-\infty, a] \in \mathfrak{M}$.
- $6. \ \forall a \in \mathbb{R} \ f^{-1}(a,\infty) \in \mathfrak{M} \ and \ f^{-1}(\{\infty\}), f^{-1}(\{-\infty\}) \in \mathfrak{M}.$

When any of the above hold, we say that f is measurable to mean that f is $(\mathfrak{M}, \mathfrak{B}(\mathbb{R}_e))$ -measurable.



The proof is similar to that of **Proposition** 17.

♦ Proposition 21 (Extremas, Supremas and Infimas of Measurable Functions)

Let (X,\mathfrak{M}) be measurable, and $\{f_j:X\to\mathbb{R}_e\}_j$ be a sequence of countable or finite number of functions. If each f_i is measurable, then

- 1. $g_1(x) = \sup_i f_i(x)$,
- 2. $g_2(x) = \inf_i f_i(x)$,
- 3. $g_3(x) = \limsup_{i} f_j(x)$, and
- 4. $g_4(x) = \liminf_i f_i(x)$

are all measurable.

Proof

We shall prove for (1) and (3), since the proof of (2) and (4) follow similarly, respectively.

1. Let $a \in \mathbb{R}$. Notice that

$$g_1(x)>a\iff \exists j_0\ f_{j_0}(x)>a$$

$$\iff x\in\bigcup_{j=1}^\infty f_j^{-1}(a,\infty].$$

It follows that

$$g_1^{-1}(a,\infty] = \bigcup_{j=1}^{\infty} f_j^{-1}(a,\infty] \in \mathfrak{M}.$$

Hence g_1 is measurable.

3. Let $h_k(x) = \sup_{j \ge k} f_j(x)$. Then $\{h_k\}_k$ is a decreasing sequence. Note that

$$g_3(x) = \limsup_j f_j(x) = \lim_k h_k(x) = \inf_k h_k(x).$$

By (1), we know that each h_k is measurable. By (2), we know that inf $_k$ h_k is measurable. Hence, g_3 is measurable as desired.

Corollary 22 (Min and Max Functions are Measurablee)

Let (X, \mathfrak{M}) be a measurable space, and $f_1, f_2 : X \to \mathbb{R}_e$. Then

$$\max\{f_1, f_2\} \ and \ \min\{f_1, f_2\}$$

are both measurable.

Proof

Note that

$$\max\{f_1, f_2\} = \sup\{f_1, f_2\}$$

and

$$\min\{f_1, f_2\} = \inf\{f_1, f_2\}.$$

The result follows by **\langle** Proposition 21.

Corollary 23 (Limit points of a Sequence of Measurable Functions forms a Measurable Set)

Let (X, \mathfrak{M}) be a measurable space. Let $\{f_j : X \to \mathbb{R}\}_j$. Let

$$E = \{x \in X : \lim_{j} f_{j}(x) \text{ exists } \}.$$

Then $E \in \mathfrak{M}$.



First, note that $\lim_{i} f_i(x)$ exists iff

$$g_3(x) = \limsup_{j} f_j(x) = \liminf_{j} f_j(x) = g_4(x).$$

Thus,

$$E := \{x \in X : \lim_{j} f_{j}(x) \text{ exists } \}$$

$$= \{x \in X : g_{3}(x) = g_{4}(x) \}$$

$$= \{x \in X : (g_{3} - g_{4})(x) = 0 \}$$

$$= (g_{3} - g_{4})^{-1}(\{0\}) \in \mathfrak{M}.$$

\blacksquare Definition 21 (f^+ and f^-)

Let $f: X \to \mathbb{R}_e$. We define

$$f^+(x) := \max\{f(x), 0\},\$$

and

$$f^{-}(x) := \max\{-f(x), 0\}.$$

Remark 11.1.1

- 1. We see that $f = f^+ f^-$.
- 2. 1 If f is measurable, then f^{+} and f^{-} are measurable.
- 3. $|f| = f^+ + f^-$.
- 4. $f^+ \cdot f^- = 0$.

Recall the Characteristic Function.

¹ In what is possibly a statement similar to **Orange** Proposition 19, we can show this.

♦ Proposition 24 (Characteristic Function of Measurable Sets are Measurable)

Let (X, \mathfrak{M}) be a measurable set. Suppose $A \subseteq X$. Then

 χ_A is measurable $\iff A \in \mathfrak{M}$.

Proof

Notice that

- $\bullet \ \ 1 < a \implies \chi_A^{-1}(a,\infty) = \emptyset \in \mathfrak{M}.$
- $\bullet \ \ 0 \leq a \leq 1 \implies \chi_A^{-1}(a,\infty) = A.$
- $\bullet \ \ a<0 \implies \chi_A^{-1}(a,\infty)=X\in\mathfrak{M}.$

Thus, by definition of a measurable function, χ_A is measurable iff $A \in \mathfrak{M}$.

■ Definition 22 (Simple Function)

Let (X, \mathfrak{M}) be a measurable space. A function $f: X \to \mathbb{R}$ is called a *simple function* if f is measurable and has a finite range.

66 Note 11.1.2 (Standard Form of Simple Functions)

Suppose f is simple, say with the range $\{a_n\}_{n=1}^N \subseteq \mathbb{R}$. Since f is measurable, we may let

$$A_j := \{x : f(x) = a_j\} = f^{-1}(\{a_j\}) \in \mathfrak{M}.$$

We may then write

$$f(x) = \sum_{i=1}^{N} a_{i} \chi_{A_{i}}(x), \tag{11.1}$$

where we note that $\{A_j\}$ is a disjoint partition of X. We call Equation (11.1) the standard form of f.

Example 11.1.1

Consider the function $f : \mathbb{R} \to \mathbb{R}$ such that

$$f = 2\chi_{[0,2]} + 3\chi_{[1,3]}$$
.

The form of f above is not the standard form since $[0,2] \cap [1,3] =$ $[1,2] \neq \emptyset$. We may, however, re-express f as

$$f = 2\chi_{[0,1)} + 5\chi_{[1,2]} + 3\chi_{(2,3)},$$

which is then a standard form for f.

■ Theorem 25 (Increasing Sequence of Simple Functions Converges an Arbitrary Measurable Function)

Let (X, \mathfrak{M}) be a measurable space. Let $f: X \to [0, \infty]$. Then there exists simple functions $\{\varphi_n\}_n$, such that

$$0 \le \varphi_0 \le \varphi_1 \le \cdots \le f$$

such that

$$f(x) = \lim_{n \to \infty} \varphi_n(x).$$

If f *is bounded on* $E \subseteq X$ *, then* $\varphi_n \to f$ *uniformly on* E.

✓ Strategy

Let's consider the bounded case. Let M be the bound on f. We construct φ_1 by subdividing [0, M] into 2 equal parts, in particular considering

$$E_0 := \left\{ x : 0 \le f(x) \le \frac{M}{2} \right\}$$

$$E_1 := \left\{ x : \frac{M}{2} < f(x) \le M \right\},$$

and letting

$$\varphi_1 = 0\chi_{E_0} + \frac{M}{2}\chi_{E_1} \le f.$$

Note that $f(x) - \varphi_1(x) \leq \frac{M}{2}$.

Similarly, we construct φ_2 by subdividing [0, M] into 4 equal parts

$$E_0 := \left\{ x : 0 \le f(x) \le \frac{M}{4} \right\}$$

$$E_1 := \left\{ x : \frac{M}{4} < f(x) \le \frac{M}{2} \right\}$$

$$E_2 := \left\{ x : \frac{M}{2} \le f(x) < \frac{3M}{4} \right\}$$

$$E_3 := \left\{ x : \frac{3M}{4} \le f(x) \le M \right\},$$

and letting

$$\varphi_2 = 0\chi_{E_0} + \frac{M}{4}\chi_{E_1} + \frac{M}{2}\chi_{E_2} + \frac{3M}{4}\chi_{E_3} \le f.$$

Note that $f(x) - \varphi_2(x) \leq \frac{M}{4}$ and $\varphi_1 \leq \varphi_2$. We can continue doing this for $\varphi_3, \varphi_4, \ldots$, and we will show that this gives us what we want.

For the unbounded case, we can use a similar idea but consider

$$E_{n,k} := \left\{ x : \frac{k}{2^n} \le f(x) < \frac{k+1}{2^n} \right\}$$

for $0 \le k \le 2^{2n} - 1$, and set

$$E_{2^{2n}} := \left\{ x : f(x) > 2^n \right\}.$$

Then, constructing the φ_n 's in a manner similar to that in the bounded case, we can prove the statement.

12.1 Measurable Functions (Continued 3)

Proof (Proof for Proof Theorem 25)

For $n \in \mathbb{N} \cup \{0\}$ and $0 \le k \le 2^{2n} - 1$, let

$$E_{n,k} := \left\{ x : \frac{k}{2^n} \le f(x) < \frac{k+1}{2^n} \right\} = f^{-1} \left[\frac{k}{2^n}, \frac{k+1}{2^n} \right],$$

and let

$$E_{n,2^{2n}} := \{x : f(x) \ge 2^n\}.$$

Then, for each n, we define

$$\varphi_n = \sum_{k=0}^{2^{2n}} \frac{k}{2^n} \chi_{E_{n,k}},$$

which we see that each φ_n is measurable and hence a simple function. Furthermore, for each n and for all x,

$$\varphi_n(x) \leq f(x)$$
.

Note that for $x \in \bigcup_{k=0}^{2^{2n}-1} E_{n,k}$, we have

$$\left| f(x) - \varphi_n(x) \right| \le \frac{1}{2^n}.$$

Thus for $f(x) \neq \infty$, $\varphi_n(x) \to f(x)$ pointwise. For $f(x) = \infty$, we must have $x \in E_{n,2^{2n}}$, which then $\varphi_n(x) = 2^n \to \infty$ as $n \to \infty$. Thus, regardless of the value of f(x) for every x, we have $\varphi_n(x) \to f(x)$.

Let $\varepsilon > 0$. Now if f is bounded on some set E, say by $f(x) \leq M$

for all $x \in E$, then as soon as $2^N > M$ for some (large) $N = -\log_2 \varepsilon$, we must have that

$$x \in \bigcup_{k=0}^{2^{2n}-1} E_{n,k},$$

for each n > N. It follows that

$$\left|\varphi_n(x)-f(x)\right|\leq \frac{1}{2^n}<\frac{1}{2^N}=\varepsilon.$$

It follows that $\varphi_n \to f$ uniformly on E.

12.2 Integration of Non-Negative Functions

■ Definition 23 (Integral of a Simple Function)

Let

$$\mathcal{L}^+ \coloneqq \{f : X \to [0, \infty] \mid f \text{ is } \mathfrak{M}\text{-measurable}\}.$$

Given $\varphi \in \mathcal{L}^+$ a simple function, i.e. range $\varphi = \{0 \le a_1 < \dots a_n\}$, with $E_i := \{x : \varphi(x) = a_i\}$, the standard form for φ is

$$\varphi(x) = \sum_{k=1}^n a_j \chi_{E_j}(x).$$

We define the **integral** of φ as

$$\int_X \varphi \, d\mu \coloneqq \sum_{k=1}^n a_j \mu(E_j),$$

where we let

$$0 \cdot (\infty) = 0 = (\infty) \cdot 0.$$

If $A \in \mathfrak{M}$ *, then we also define*

$$\int_A \varphi \, d\mu := \sum_{k=1}^n a_j \mu(E_j \cap A).$$

Let $\varphi, \psi \in \mathcal{L}^+$ be simple functions. Then

- 1. if $c \ge 0$, then $\int_{\mathcal{X}} c\varphi \, d\mu = c \int_{\mathcal{C}} \varphi \, d\mu$.
- 2. $\int_X (\varphi + \psi) \, d\mu = \int_X \varphi \, d\mu + \int_X \psi \, d\mu.$
- 3. $0 \le \varphi \le \psi \implies \int_X \varphi \, d\mu \le \int_X \psi \, d\mu$.
- 4. Fixing φ , let

$$\nu(A) = \int_A \varphi \, d\mu.$$

Then v is a measure on \mathfrak{M} .



1. If c = 0, then

$$\int_X 0 \cdot \varphi \, d\mu = 0 = 0 \int_X \varphi \, d\mu.$$

If c > 0, then for $\varphi = \sum a_i \chi_{E_i}$,

$$c\varphi = \sum ca_j \chi_{E_j},$$

which is also a standard form. 1 Thus

$$\int_X c\varphi\,d\mu = \sum ca_j\chi_{E_j} = c\sum a_j\chi_{E_j} = c\int_X \varphi\,d\mu.$$

2. Let

$$\varphi = \sum_{j=0}^{n} a_j \chi_{E_j}$$
 and $\psi = \sum_{i=0}^{m} b_i \chi_{F_i}$,

be the standard form for φ and ψ respectively. Note that

$$E_1 \cup E_2 \cup \ldots \cup E_n = X$$
 and $F_1 \cup F_2 \cup \ldots \cup F_m = X$.

Thus $\{E_j \cap F_i\}_{j=1,i=1}^{m,n}$ is a pairwise disjoint collection of X, with

$$\bigcup_{j=1}^n \bigcup_{i=1}^m E_j \cap F_i = X.$$

Now on each $E_i \cap F_i$, we have

$$\varphi + \psi = a_i + b_i.$$

¹ It is rather important that we note that this realization that $c\varphi$ is a standard form is important, since it allows us to then use Definition 23.

Thus

$$\varphi + \psi = \sum_{k=1}^{l} c_k \chi_{G_k},$$

where

$$G_k := \{x : \varphi(x) + \psi(x) = c_k\},\$$

where we note that $x \in G_k \implies x \in E_{j_0} \cap F_{i_0}$ for some j_0 and i_0 , which then

$$c_k = \varphi(x) + \psi(x) = a_{i_0} + b_{i_0}.$$

It follows that

$$G_k := \bigcup_{j,i} \{ E_j \cap F_i : a_j + b_i = c_k \},$$

and so

$$\mu(G_k) = \sum_{a_i + b_i = c_k} \mu(E_j \cap F_i).$$

Thus

$$\int_{X} (\varphi + \psi) d\mu = \sum_{k=1}^{l} c_{k} \mu(G_{k})$$

$$= \sum_{k=1}^{l} \sum_{a_{j} + b_{i} = c_{k}} (a_{j} + b_{i}) \mu(E_{j} \cap F_{i})$$

$$= \sum_{j=1}^{n} \sum_{i=1}^{m} (a_{j} + b_{i}) \mu(E_{j} \cap F_{i}).$$

On the other hand,

$$\int_{X} \varphi \, d\mu + \int_{X} \psi \, d\mu = \sum_{j=1}^{n} a_{j} \mu(E_{j}) + \sum_{i=1}^{m} b_{i} \mu(F_{i})$$

$$= \sum_{j=1}^{n} a_{j} \sum_{i=1}^{m} \mu(E_{j} \cap F_{i}) + \sum_{i=1}^{m} b_{i} \sum_{j=1}^{n} \mu(E_{j} \cap F_{i})$$

$$= \sum_{j=1}^{n} \sum_{k=1}^{m} (a_{j} + b_{i}) \mu(E_{j} \cap F_{i}).$$

Hence

$$\int_X (\varphi + \psi) \, d\mu = \int_X \varphi \, d\mu + \int_X \psi \, d\mu.$$

3. Since $0 \le \varphi \le \psi$, the function

$$\gamma = \psi - \varphi \ge 0$$

is in \mathcal{L}^+ , measurable and clearly simple. In particular, we notice that

$$\psi = \varphi + \gamma$$
.

By (2), it follows that

$$\int_X \psi \, d\mu = \int_X \varphi \, d\mu + \int_X \gamma \, d\mu \ge \int_X \varphi \, d\mu.$$

4. Fix

$$\varphi = \sum_{j=1}^n a_j \chi_{E_j}.$$

Then

$$\nu(A) = \int_A \varphi \, d\mu = \sum_{j=1}^n a_j \mu(E_j \cap A).$$

Showing that ν is a measure on \mathfrak{M}

• For $A = \emptyset$, we have

$$\nu(\emptyset) = \sum_{j=1}^n a_j \mu(E_j \cap \emptyset) = \sum_{j=1}^n a_j \mu(\emptyset) = 0.$$

• Let $A = \bigcup_{i=1}^{N} A_i$. Then

$$\nu(A) = \sum_{j=1}^{n} a_{j} \mu(E_{j} \cap A) = \sum_{j=1}^{n} a_{j} \left[\sum_{i=1}^{N} \mu(E_{j} \cap A_{i}) \right]$$

$$= \sum_{i=1}^{N} \sum_{j=1}^{n} a_{j} \mu(E_{j} \cap A_{i}) = \sum_{i=1}^{N} \int_{A_{i}} \varphi \, d\mu$$

$$= \sum_{i=1}^{N} \nu(A_{i}).$$

Corollary 27 (Integral of Simple Functions not in Standard Form)

Suppose $\varphi \in \mathcal{L}^+$ is simple. Suppose we express

$$\varphi = \sum_{j=1}^n b_j \chi_{F_j},$$

not necessarily in standard form, where $b_j \geq 0$. Then

$$\int_X \varphi \, d\mu = \sum_{j=1}^n b_j \mu(F_j).$$



The proof is similar to that of (2) in • Proposition 26.

13.1 Integration

We are now ready to define the integration for an arbitrary measurable function.

■ Definition 24 (Integral of a Measurable Function)

Let (X, \mathfrak{M}, μ) be a measure space. Suppose $f \in \mathcal{L}^+$. We define

$$\int_X f \, d\mu \coloneqq \sup \left\{ \int_X \varphi \, d\mu : 0 \le \varphi \le f, \, \varphi \text{ is simple } \right\}.$$

Remark 13.1.1

Notice that for a simple function φ , we now have seemingly 2 definitions for its integral. However, it is not difficult to realize that the 2 definitions agree. In particular, φ itself is one of the simple functions in the set of which we take the supremum, and in particular φ itself is the supremum.

♦ Proposition 28 (Properties of the Integral of Measurable Functions)

Let (X, \mathfrak{M}, μ) be a measure space, and $f \in \mathcal{L}^+$.

1. If
$$c \ge 0$$
, then

$$\int_X cf\,d\mu = c\int_X f\,d\mu.$$

2. If $g \in \mathcal{L}^+$ such that $0 \le g \le f$, then

$$\int_X g \, d\mu \le \int_X f \, d\mu.$$



1. If c = 0, then

$$\int_X 0 \cdot f \, d\mu = 0 = 0 \int_X f \, d\mu.$$

If c > 0, then

$$\int_X cf \, d\mu = \sup \left\{ \int_X \varphi \, d\mu : 0 \le \le \varphi \le cf, \, \varphi \text{ is simple } \right\}.$$

But $\varphi \le cf \iff c^{-1}\varphi \le f$, and $\psi \coloneqq c^{-1}\varphi$ is simple. In particular, we can thus have

$$c\psi = \varphi \le cf$$
.

Thus

$$\int_{X} cf \, d\mu = \sup \left\{ \int_{X} \varphi \, d\mu : 0 \le \varphi \le cf, \, \varphi \text{ is simple} \right\}$$

$$= \sup \left\{ \int_{X} c\psi \, d\mu : 0 \le c\psi \le cf, \, \psi \text{ is simple} \right\}$$

$$= \sup \left\{ c \int_{X} \psi \, d\mu : 0 \le \psi \le f, \, \psi \text{ is simple} \right\}$$

$$= c \sup \left\{ \int_{X} \psi \, d\mu : 0 \le \psi \le f, \, \psi \text{ is simple} \right\}$$

$$= c \cdot \int_{X} f \, d\mu$$

2. Notice that

$$\{\psi: 0 \le \psi \le g, \ \psi \text{ is simple }\} \subseteq \{\varphi: 0 \le \varphi \le f, \ \varphi \text{ is simple }\}.$$

Thus

$$\begin{split} \int_X g \, d\mu &= \sup \left\{ \int_X \psi \, d\mu : 0 \leq \psi \leq g, \, \psi \text{ is simple} \, \right\} \\ &\leq \sup \left\{ \int_X \varphi \, d\mu : 0 \leq \varphi \leq f, \, \varphi \text{ is simple} \, \right\} = \int_X f \, d\mu \ \ \Box \end{split}$$

Example 13.1.1

Consider $f_n = n \cdot \chi_{(0,\frac{1}{n})}$. We see that $\forall x \in \mathbb{R}$,

$$\lim_{n\to\infty} f_n(x) = 0,$$

i.e. that $f_n \rightarrow f \equiv 0$ pointwise. However, notice that under the Lebesgue measure

$$\int_{\mathbb{R}} f \, d\mu = n \cdot \frac{1}{n} = 1,$$

for each n. Thus

$$\lim_{n\to\infty}\int_{\mathbb{R}}f_n\,d\mu=1\neq 0=\int_{\mathbb{R}}\lim_{n\to\infty}f_n\,d\mu.$$

* Warning

The above example shows that the limit of the integral of a sequence of measurable functions need not be the integral of the limit of the sequence of measurable functions, i.e. it need not be the case that

$$\lim_{n\to\infty}\int_X f_n\,d\mu=\int_X \lim_{n\to\infty} f_n\,d\mu.$$

In other words, limits do not behave nicely with our definition of integration for arbitrary measurable functions.

We shall see that not all hope is loss, and there are indeed some sequences of functions which have this desirable property.

■Theorem 29 (★ Monotone Convergence Theorem (MCT))

Suppose $\{f_n\}_n \subseteq \mathcal{L}^+$ such that $f_n \leq f_{n+1}$. Let

$$f(x) = \lim_{n \to \infty} f_n(x) = \sup_{n \ge 1} f_n(x)$$

for all $x \in X$. Then

$$\int_X f \, d\mu = \lim_{n \to \infty} \int_X f_n \, d\mu = \sup_{n \ge 1} \int_X f_n \, d\mu.$$



By (2) of Proposition 28, we have that

$$\int_X f_n \, d\mu \le \int_X f_{n+1} \, d\mu.$$

Thus we indeed have

$$\lim_{n\to\infty}\int_X f_n\,d\mu=\sup_{n\geq 1}\int_X f_n\,d\mu.$$

It is also easy to see that since $f_n \le f$ for each n, we have, by the same reasoning as above

$$\int_X f_n \, d\mu \le \int_X f \, d\mu$$

for each n, and so

$$\sup_{n>1} \int_X f_n \, d\mu \le \int_X f \, d\mu.$$

It remains to show that

$$\sup_{n\geq 1}\int_X f_n\,d\mu\geq \int_X f\,d\mu.$$

To do this, fix an α such that $0 < \alpha < 1$. Consider a simple function φ such that $0 \le \varphi \le f$. Then $\forall x \in X$, $\varphi(x) \le f(x)$. Now let

$$E_n := \{x : f_n(x) \ge \alpha \varphi(x)\}.$$

Notice that not all $E_n = \emptyset$, since φ is fixed and $\lim_{n\to\infty} f_n(x) = f(x)$ by assumption. Observe that

$$\bigcup_n E_n = X$$

and

$$E_1 \subseteq E_2 \subseteq \ldots$$

Recall that (4) of **Proposition 26** tells us that

$$\nu(E) \coloneqq \int_E \alpha \varphi \, d\mu$$

is a measure, and we know that measures are continuous from below. It follows that

$$\int_X \alpha \varphi \, d\mu = \nu(X) = \lim_{n \to \infty} \nu(E_n) = \lim_{n \to \infty} \int_{E_n} \alpha \varphi \, d\mu.$$

Now on each E_n , we know that $f_n \ge \alpha \varphi$. Thus

$$\int_X f_n \, d\mu \geq \int_{E_n} f_n \, d\mu \geq \int_{E_n} \alpha \varphi \, d\mu,$$

for each n, which then

$$\lim_{n\to\infty}\int_X f_n\,d\mu\geq\lim_{n\to\infty}\int_{E_n} f_n\,d\mu=\int_X\alpha\varphi\,d\mu.$$

Hence

$$\sup_{n>1} \int_X f_n \, d\mu \ge \int_X \alpha \varphi \, d\mu$$

for every simple function $\varphi \leq f$. This implies that

$$\sup_{n\geq 1} \int_X f_n \, d\mu \geq \alpha \sup \left\{ \int_X \varphi \, d\mu : 0 \leq \varphi \leq f, \, \varphi \text{ is simple} \right\}$$
$$= \alpha \int_X f \, d\mu.$$

Since $\sup\{\alpha : 0 < \alpha < 1\} = 1$, it follows that

$$\sup_{n\geq 1} \int_X f_n \, d\mu \geq \int_X f \, d\mu.$$

Corollary 30 (Addition of Integrals of Measurable Functions)

Let $f, g \in \mathcal{L}^+$. Then

$$\int_X (f+g)\,d\mu = \int_X f\,d\mu + \int_X g\,d\mu.$$

By **P**Theorem 25, $\exists \{\varphi_n\}_n$, $\{\psi_n\}_n$ such that

$$\varphi_n \nearrow f$$
 and $\psi_n \nearrow g$

both pointwise. Clearly then

$$\varphi_n + \psi_n \nearrow f + g$$
.

By the MCT, we have

$$\begin{split} \int_X (f+g) \, d\mu &\stackrel{MCT}{=} \sup_{n \geq 1} \int_X (\varphi_n + \psi_n) \, d\mu \\ &= \sup_{n \geq 1} \left(\int_X \varphi_n \, d\mu + \int_X \psi_n \, d\mu \right) \\ &= \sup_{n \geq 1} \int_X \varphi_n \, d\mu + \sup_{n \geq 1} \int_X \psi_n \, d\mu \\ &\stackrel{MCT}{=} \int_X f \, d\mu + \int_X g \, d\mu. \end{split}$$

Corollary 31 (Interchanging Infinite Sums and the Integral Sign)

Let $\{f_n\}_n \subseteq \mathcal{L}^+$ and

$$s(x) = \sum_{n=1}^{\infty} f_n(x).$$

Then

$$\int_X s \, d\mu = \sum_{n=1}^\infty \int_X f_n \, d\mu,$$

i.e.

$$\int_X \sum_{n=1}^{\infty} f_n d\mu = \sum_{n=1}^{\infty} \int_X f_n d\mu.$$

Proof

For each $N \in \mathbb{N} \setminus \{0\}$, let

$$s_N(x) = \sum_{n=1}^N f_n(x).$$

Then since $f_n \ge 0$, we have that $s_N \nearrow s$. By the MCT, we have

$$\int_{X} s \, d\mu \stackrel{MCT}{=} \lim_{N \to \infty} \int_{X} s_{N} \, d\mu$$

$$= \lim_{N \to \infty} \int_{X} \sum_{n=1}^{N} f_{n} \, d\mu$$

$$= \lim_{N \to \infty} \sum_{n=1}^{N} \int_{X} f_{n} \, d\mu$$

$$= \sum_{n=1}^{\infty} \int_{X} f_{n} \, d\mu.$$

■ Definition 25 (Almost Everywhere)

Let (X, \mathfrak{M}, μ) be a measure space. Let $E \in \mathfrak{M}$. Let (P) be a property. We say P holds almost everywhere (a.e.) if the set

$$B = \{x \in E : (P) \text{ does not hold for } x\}$$

has measure zero, i.e. $\mu(B) = 0$.

Example 13.1.2

We say that f = 0 a.e. iff

$$\mu(\{x: f(x) \neq 0\}) = 0.$$

♦ Proposition 32 (Almost Everywhere Zero Functions have Zero Integral)

If $f \in \mathcal{L}^+$, then

$$\int_X f \, d\mu = 0 \iff f = 0 \text{ a.e.}$$



(⇒) Observe that our supposition says that

$$0 = \int_X f \, d\mu = \sup \left\{ \int_X \varphi \, d\mu : 0 \le \varphi \le f, \, \varphi \text{ is simple } \right\}.$$

In particular, this means that $\forall \varphi \leq f$ simple, we have that $\int_X \varphi \, d\mu = 0$. Notice if we write the simple function φ as its standard form, i.e.

$$\varphi = \sum_{n=1}^{N} a_n \chi_{E_n} \quad a_n \ge 0,$$

then

$$0 = \int_X \varphi \, d\mu = \sum_{n=1}^N a_n \mu(E_n).$$

Then if $a_n > 0$, we must have $\mu(E_n) = 0$. On the other hand, if $a_n = 0$, then $\mu(E_n)$ can be anything but it will not contribute to the sum. In other words,

$$\mu(\{x:\varphi(x)\neq 0\})=0,$$

and so $\varphi = 0$ a.e.

Consider $\varphi_n \nearrow f$ pointwise, which we can get from \blacksquare Theorem 25. By the above argument, for each n, the set

$$B_n := \{x : \varphi_n(x) \neq 0\}$$

has measure zero, i.e. $\mu(B_n) = 0$. Let $B = \bigcup_{n=1}^{\infty} B_n$. Then by subadditivity,

$$\mu(B) = 0.$$

For each $x \notin B$, we have that $\varphi_n(x) = 0$, for every n. Since $\varphi_n \nearrow f$, we have that

$$\forall x \notin B \quad f(x) = 0.$$

Thus

$$B^{C} \subseteq \{x : f(x) = 0\}$$

$$\implies B \supseteq \{x : f(x) \neq \emptyset\}$$

$$\implies \mu(\{x : f(x) \neq 0\}) \leq \mu(B) = 0$$

$$\implies \mu(\{x:f(x)\neq 0\})=0.$$

() Since f = 0 a.e., we have

$$\mu(\{x : f(x) \neq 0\}) = 0.$$

Let $\varphi_n \nearrow f$ by PTheorem 25. Then $\varphi_n = 0$ a.e. Let

$$\varphi_n = \sum_j a_{n,j} \chi_{E_{n,j}}$$

be the standard form of φ_n for each n. Then if $a_{n,j} \neq 0$, we must have $\mu(E_{n,j}) = 0$. This implies that

$$\int_X \varphi_n \, d\mu = \sum_j a_{n,j} \mu(E_{n,j}) = 0$$

for all n . By the MCT, we have

$$\int_X f \, d\mu = \lim_{n \to \infty} \int_X \varphi_n \, d\mu = 0.$$

♦ Homework (Homework 10)

Suppose $f : \mathbb{R} \to \mathbb{R}$ is increasing. Prove that f is $\mathfrak{B}(\mathbb{R})$ -measurable.

💠 Homework (Homework 11)

Suppose (X, \mathfrak{M}, μ) is a measure space, and $f \in \mathcal{L}^+$. Let $\{E_n\}_n \subseteq \mathfrak{M}$ be a pairwise disjoint set, and $E = \bigcup_n E_n$. Prove that

$$\int_{E} f \, d\mu = \sum_{n=1}^{\infty} \int_{E_{n}} f \, d\mu.$$

♦ Homework (Homework 12)

Let $f:[0,1]\to\mathbb{R}_e$ be Lebesgue measurable, $f\geq 0$, and $\int_{[0,1]}f\,d\mu<\infty$. Prove that

$$\int_{[0,1]} x^k f(x) d\mu \to 0 \text{ as } k \to \infty.$$

What if $\int_{[0,1]} f d\mu = \infty$? Prove that it is still true or give a counter example.

\$ Homework (Homework 13)

Suppose $F: \mathbb{R} \to \mathbb{R}$ is increasing and right continuous. Suppose $E \in \mathfrak{M}$

with $\mu_F(E) < \infty$. Given $\varepsilon > 0$, prove that there exists a set

$$A = \bigcup_{k=1}^{\infty} (a_k, b_k]$$

such that

$$\mu_F((E\setminus A)\cup (A\setminus E))<\varepsilon.$$

(Note: $E \triangle A := (E \setminus A) \cup (A \setminus E)$ is known as the symmetric difference of E and A.)

14.1 Integration (Continued)

***** Notation

We have used a similar notation earlier on for a sequence of values. We shall use the same notation for a sequence of functions.

By $f_n \nearrow f$ a.e., we mean $\exists B$ a set such that $\mu(B) = 0$, such that $\forall x \notin B$, we have

$$f_1(x) \le f_2(x) \le \ldots \le f(x)$$

and

$$\lim_{n\to\infty} f_n(x) = f(x).$$

Corollary 33 (Monotone Convergence Theorem (A.E. Ver.))

Let (X, \mathfrak{M}, μ) be a measure space. Suppose $\{f_n\}_n \subseteq \mathcal{L}^+$ such that $f_n \nearrow f$ a.e. Then

$$\lim_{n\to\infty}\int_X f_n\,d\mu=\int_X f\,d\mu.$$

Proof

Let *B* be a set such that $\mu(B) = 0$, such that $\forall x \notin B$

$$f_1(x) \le f_2(x) \le \ldots \le f(x)$$

and

$$\lim_{n\to\infty} f_n(x) = f(x).$$

Then we may write

$$f = f \cdot \chi_{B^C} + f \cdot \chi_B.$$

By Corollary 30, we have

$$\int_X f \, d\mu = \int_X f \cdot \chi_{B^C} \, d\mu + \int_X f \cdot \chi_B \, d\mu = \int_X f \cdot \chi_{B^C} \, d\mu + 0.$$

Observe that on B^C , we have $f_n \cdot \chi_{B^C} \nearrow f \cdot \chi_B$. Thus by the

★ Monotone Convergence Theorem (MCT)

$$\int_X f \, d\mu = \int_X f \cdot \chi_{B^C} \, d\mu = \lim_{n \to \infty} \int_X f_n \cdot \chi_{B^C} \, d\mu.$$

Finally, observe that

$$\int_X f_n \, d\mu = \int_X f_n \cdot \chi_{B^C} \, d\mu + \int_X f_n \cdot \chi_B \, d\mu = \int_X f_n \cdot \chi_{B^C} \, d\mu + 0.$$

Thus indeed

$$\int_X f \, d\mu = \lim_{n \to \infty} f_n \, d\mu.$$

■Theorem 34 (**★** Fatou's Lemma)

Let $\{f_n\}_n \subseteq \mathcal{L}^+$, and

$$f(x) = \liminf_{n \ge 1} f_n(x)$$

is measurable. Then

$$\int_X f d\mu = \int_X \liminf_{n \ge 1} f_n d\mu \le \liminf_{n \ge 1} \int_X f_n d\mu.$$



Let

$$g_k(x) = \inf_{n \ge k} f_n(x).$$

Then $g_k \nearrow f(x)$. By \bigstar Monotone Convergence Theorem (MCT),

$$\int_X f \, d\mu = \lim_{k \to \infty} \int_X g_k \, d\mu = \sup_{k \ge 1} \int_X g_k \, d\mu.$$

Notice that $\forall n \geq k$, by construction, $g_k \leq f_n$. Thus (by \land Proposition 28), $\forall n \geq k$,

$$\int_X g_k \, d\mu \le \int_X f_n \, d\mu.$$

This implies that

$$\int_X g_k \, d\mu \le \inf_{n \ge k} \int_X f_n \, d\mu.$$

It follows that

$$\int_X f d\mu = \sup_{k \ge 1} \int_X g_k d\mu \le \sup_{k \ge 1} \inf_{n \ge k} \int_X f_n d\mu = \liminf_{n \ge 1} \int_X f_n d\mu. \quad \Box$$

Example 14.1.1

Recall our example where

$$f_n = n \cdot \chi_{(0,\frac{1}{n})}$$

and

$$\lim_{n\to\infty} f_n(x) = f(x) = 0.$$

We see that

$$\int_X f d\mu = 0 < 1 = \liminf_{n \ge 1} \int_X f_n d\mu.$$

Therefore, we do not always expect an equality to happen vis-a-vis **†** Fatou's Lemma.

The following propositions have pretentious names, but we will see why right after looking at them.

♦ Proposition 35 (Integrable Functions have Value at Infinity over a Set of Measure Zero)

Let $f \in \mathcal{L}^+$ and $\int_X f d\mu < \infty$. Then

$$\mu(\{x:f(x)=\infty\})=0.$$

Proof

Let $A = \{x : f(x) = \infty\}$. Consider the sequence of simple functions

$$\varphi_n = n \cdot \chi_A$$
.

Then when not on A, we have $\varphi_n = 0 \le f$, and on A, we have $\varphi_n = n < \infty = f$. Thus $\varphi_n \le f$. Therefore, $\forall n \ge 1$

$$n\mu(A) = \int_X \varphi_n \, d\mu \le \int_X f \, d\mu < \infty.$$

In particular, $\forall n \geq 1$,

$$\mu(A) = \frac{1}{n} \int_X f \, d\mu < \infty.$$

It follows that

$$\mu(A) = 0.$$

♦ Proposition 36 (Set where the Integrable Function is Strictly Positive is σ -finite)

Let $f \in \mathcal{L}^+$ and $\int_X f d\mu < \infty$. Then $\{x: f(x) > 0\}$ is σ -finite, 1 i.e. it is expressible as a union of subsets which have finite measure.

 1 This σ -finite has a similar meaning to the σ -finite we have seen before.

Proof

Let $E = \{x : f(x) > 0\}$. Consider $E_n = \{x : f(x) \ge \frac{1}{n}\}$. Then $E = \bigcup_{n=1}^{\infty} E_n$.

For each $n \ge 1$, let $\varphi_n = \frac{1}{n} \chi_{E_n} \le f$. Then

$$\frac{1}{n}\mu(E_n) = \int_X \varphi_n \, d\mu \le \int_X f \, d\mu < \infty.$$

Hence

$$\mu(E_n) \le \frac{1}{n} \int_{Y} f \, d\mu < \infty.$$

It follows that, indeed, each E_n has finite measure.

14.2 Integration of Real- and Complex-Valued Functions

Let (X, \mathfrak{M}, μ) be a measure space. Let $f: X \to \mathbb{R}_e$ be measurable. If we write $f = f^+ - f^-$, recall that f^+ and f^- are both measurable. Furthermore, $|f| = f^+ + f^-$. We observe that

$$\int_X f^+\,d\mu \le \int_X \left|f\right|d\mu = \int_X f^+\,d\mu + \int_X f^-\,d\mu,$$

and similarly for f^- . Thus

$$\int_X \left|f\right| d\mu < \infty \iff \int_X f^+ \, d\mu, \, \int_X f^- \, d\mu < \infty.$$

■ Definition 26 (Integrable Function)

Let (X, \mathfrak{M}, μ) be an arbitrary measure space. Let $f: X \to \mathbb{R}_e$ be a measurable function. We say that f is **integrable** if

$$\int_X f^+ \, d\mu < \infty \quad and \quad \int_X f^- \, d\mu < \infty.$$

Remark 14.2.1

Since $f = f^+ - f^-$, by Corollary 30, we have

$$\int_X f \, d\mu = \int_X f^+ \, d\mu - \int_X f^- \, d\mu.$$

Remark 14.2.2 (On complex functions)

Consider $f: X \to \mathbb{C} \simeq \mathbb{R}^2$. We know that $\forall z = a + ib \in \mathbb{C}$, we may write $z = (a, b) \in \mathbb{R}^2$, with

$$\Re(z) = a$$
 and $\Im(z) = b$.

Notice that

$$|z| = \sqrt{\overline{z}z} = \sqrt{a^2 + b^2}.$$

Thus

$$|a| \le |z|$$
 and $|b| \le |z|$.

We observe that

$$|z| = |a + ib| \le |a| + |b| = 2|z|$$
.

Now if we let

$$f = \Re(f) + \Im(f),$$

then by a similar line of thought as above,

$$\begin{split} \left| f \right| &\leq \left| \mathfrak{R}(f) \right| + \left| \mathfrak{I}(f) \right| \\ &= \mathfrak{R}(f)^+ + \mathfrak{R}(f)^- + \mathfrak{I}(f)^+ + \mathfrak{I}(f)^- \\ &\leq 4 \left| f \right|. \end{split}$$

Then by the same argument that we've seen at the beginning of this section,

$$\begin{split} \int_X \left| f \right| d\mu \\ \iff \\ \int_X \Re(f)^+ \, d\mu, \, \int_X \Re(f)^- \, d\mu, \, \int_X \Im(f)^+ \, d\mu, \, \int_X \Im(f)^- \, d\mu < \infty. \end{split}$$

Therefore, we say that $f: X \to \mathbb{C}$ is integrable if all the above 4 integrals are finite. In particular, we can set

$$\begin{split} \int_X f \, d\mu &= \int_X \mathfrak{R}(f) \, d\mu + i \int_X \mathfrak{I}(f) \, d\mu \\ &= \left[\int_X \mathfrak{R}(f)^+ \, d\mu - \int_X \mathfrak{R}(f)^- \, d\mu \right] + i \left[\int_X \mathfrak{I}(f)^+ \, d\mu - \int_X \mathfrak{I}(f)^- \, d\mu \right]. \end{split}$$

This shows that it suffices for us to focus on studying real-valued functions to understand complex-valued functions within our context.

Notation

Let (X, \mathfrak{M}, μ) be a measure space. We write

$$\mathcal{L}^1 := \{ f: X \to \mathbb{R}_e \mid \int_X |f| \, d\mu < \infty \},$$

and

$$\mathcal{L}_{\mathbb{C}}^{1} \coloneqq \{ f : X \to \mathbb{C} \mid \int_{X} \left| f \right| d\mu < \infty \}.$$

• Proposition 37 (\mathcal{L}^1 is a Vector Space)

 \mathcal{L}^1 is a vector space. Furthermore, for $f, g \in \mathcal{L}^1$, we have

1.
$$\int_X f + g \, d\mu = \int_X f \, d\mu + \int_X g \, d\mu.$$

2.
$$\forall a \in \mathbb{R}$$
 $\int_X a f d\mu = a \int_X f d\mu$.

Note that this is also true for $\mathcal{L}^1_{\mathbb{C}}$.

Proof

 \mathcal{L}^1 is a vector space Let $f, g \in \mathcal{L}^1$. Since $|f + g| \le |f| + |g|$, we have that

$$\int_X \left| f + g \right| d\mu \le \int_X \left| f \right| d\mu + \int_X \left| g \right| d\mu < \infty.$$

Thus $f + g \in \mathcal{L}^1$.

For any $a \in \mathbb{R}$, |af| = |a||f|, and so

$$\int_X |af| \, d\mu = |a| \int_X f \, d\mu < \infty.$$

Thus $af \in \mathcal{L}^1$.

Linearity in \mathcal{L}^1 Let $h = h^+ - h^- = f + g = f^+ - f^- + g^+ - g^-$. Note $f = f^+ - f^-$ and $g = g^+ - g^-$. WTS

$$\int_X h \, d\mu = \int_X f^+ \, d\mu - \int_X f^- \, d\mu + \int_X g^+ \, d\mu - \int_X g^- \, d\mu.$$

By rearrangement, we have that

$$h^+ + f^- + g^- = h^- + f^+ + g^+,$$

where we rearrange them so that all the functions are now non-negative. By Corollary 30, we have ²

 $^{^2}$ For sanity, let's drop the $d\mu$ and subscript X here. We shall do this when the context is clear.

$$\int h^{+} + \int f^{-} + \int g^{-} = \int h^{-} + \int f^{+} + \int g^{+}.$$

It follows that, indeed,

$$\int h^{+} - \int h^{-} = \int f^{+} - \int f^{-} + \int g^{+} - \int g^{-}.$$

Now for any $a \in \mathbb{R}$,

$$af = af^+ - af^-.$$

Since

$$\int af = \int af^+ - \int af^-,$$

and each of the functions on the RHS is non-negative, by \(\dots \) Proposition 28,

$$\int af = a \int f^+ - a \int f^- = a \int f.$$

♦ Proposition 38 (Absolute Value of Integral is Lesser Than **Integral of Absolute Value)**

If $f \in \mathcal{L}^1$, then

$$\left| \int_X f \, d\mu \right| \le \int_X \left| f \right| d\mu.$$



Since $f = f^+ - f^-$, we have

$$\left| \int f \right| = \left| \int f^+ - \int f^- \right| \le \int f^+ + \int f^- = \int |f|.$$

- Proposition 39 (Sub-properties of \mathcal{L}^1 functions)
- 1. If $f \in \mathcal{L}^1$, then

$$\{x:f(x)\neq 0\}$$

is σ -finite.

2. If
$$f, g \in \mathcal{L}^1$$
, then

$$\forall E \in \mathfrak{M} \quad \int_{E} f \, d\mu = \int_{E} g \, d\mu$$

$$\iff \int_{X} \left| f - g \right| d\mu = 0$$

$$\iff f = g \, a.e.$$

Exercise 14.2.1

The proof of (1) in **\leq Proposition 39** is left as an easy exercise of which the reader may refer to an earlier proof for reference.

We shall prove (2) in the next lecture.

Integration of Real- and Complex-Valued Functions (Continued)

 $(2) \iff (3)$ We have that

$$\int_X |f - g| d\mu = 0 \iff |f - g| = 0 \text{ a.e.} \iff f = g \text{ a.e.}$$

(3) \Longrightarrow (1) f = g a.e. means that $\int_E f d\mu = \int_E g d\mu$ for any $E \in \mathfrak{M}$.

(1) \Longrightarrow (3) Since $\int_E f = \int_E g$ for all $E \in \mathfrak{M}$, in particular, we have that on

$$E = \{x : f(x) - g(x) > 0\} \in \mathfrak{M},$$

we have

$$\int_{F} (f - g) \, d\mu = 0.$$

This means that f = g a.e. on E, i.e.

$$\mu(\{x \in E : f(x) - g(x) > 0\}) = 0.$$

Let $\mathcal{E} = \{x \in E : f(x) - g(x) > 0\}$. Similarly, on

$$F = \{x : f(x) - g(x) < 0\} \in \mathfrak{M},$$

we have

$$\mu(\{x \in F : g(x) - f(x) > 0\}) = 0.$$

Let $\mathcal{F} = \{x \in F : g(x) - f(x) > 0\}$. It follows that

$$\mu(\{x \in X : f(x) \neq g(x)\}) \le \mu(\mathcal{E}) + \mu(\mathcal{F}) = 0,$$

i.e. that f = g a.e. on X.

■ Theorem 40 (★ Lebesgue's Dominated Convergence Theorem)

Let (X, \mathfrak{M}, μ) be a measure space, $\{f_n\}_n \subseteq \mathcal{L}^1$ be a sequence of measurable functions such that $f_n \to f$ pointwise a.e., where f is also measurable. Suppose $\exists g \in \mathcal{L}^1$ such that

$$\forall n \geq 1 \quad |f_n(x)| \leq g(x) \text{ a.e.}$$

Then $f \in \mathcal{L}^1$ and

$$\int_X f \, d\mu = \lim_{n \to \infty} \int_X f_n \, d\mu.$$

Proof

For each $n \ge 1$, we have $|f_n(x)| \le g(x)$ a.e.. In particular, $f_n(x) \le g(x)$ a.e.. Thus $f(x) \le g(x)$ a.e. Also, $-f_n(x) \le g(x)$ a.e. and so $-f(x) \le g(x)$ a.e.. Thus $|f(x)| \le g(x)$ a.e., and so

$$\int_X |f| \, d\mu \le \int_X g \, d\mu < \infty.$$

Thus $f \in \mathcal{L}^1$.

Now, since $f_n \to f$ pointwise a.e., we also have that $g + f_n \to g + f$ pointwise a.e. In particular, by $\uparrow Fatou's$ Lemma,

$$\int g + \int f = \int (g + f) \le \liminf_{n} \int (g + f_n) = \int g + \liminf_{n} \int f_n.$$

Thus

$$\int f \le \liminf_n \int f_n.$$

Similarly, we have $g - f_n \rightarrow g - f$ pointwise a.e., and so

$$\int g - \int f = \int (g - f) \le \liminf_{n} \int (g - f_n)$$

$$= \int g + \liminf_{n} \left(- \int f_n \right)$$

$$= \int g - \limsup_{n} \int f_n.$$

Thus

$$\int f \ge \limsup_{n} \int f_{n}.$$

It follows that

$$\limsup_{n} \int f_{n} \leq \int f \leq \liminf_{n} \int f_{n} \leq \limsup_{n} f_{n}.$$

Thus

$$\int f = \limsup_{n} \int f_{n} = \liminf_{n} \int f_{n},$$

which implies that the limit exists, and so

$$\int f = \lim_{n} \int f_{n},$$

as desired.

Corollary 41 (A Series Convergence Test for Integrable Functions)

Let $\{f_n\}_n \subseteq \mathcal{L}^1$, and suppose

$$\sum_{n=1}^{\infty} \left(\int_{X} |f_{n}| \, d\mu \right) < \infty.$$

Then $\sum_{n=1}^{\infty} f_n$ converges a.e.

If we let $f(x) = \sum_{n=1}^{\infty} f_n(x)$ a.e., then

$$\int_X f \, d\mu = \sum_{n=1}^\infty \int_X f_n \, d\mu.$$

Proof

Let $g(x) = \sum_{n=1}^{\infty} |f_n(x)|$. 1 For $N \ge 1$, let

¹ It could be that $g(x) = \infty$ for some x.

$$s_N(x) = \sum_{n=1}^N \left| f_n(x) \right|.$$

Then $s_N \nearrow g$. By the \bigstar Monotone Convergence Theorem (MCT),

$$\int g = \lim_{N} \int s_{N} = \lim_{N} \sum_{n=1}^{N} \int |f_{n}| = \sum_{n=1}^{\infty} \int |f_{n}| < \infty.$$

Thus $g \in \mathcal{L}^1$. By a similar reasoning to \P Proposition 35, if we let $\mathcal{N} := \{x : g(x) = \infty\}$, then $\mu(\mathcal{N}) = 0$. Then for $x \notin \mathcal{N}$, we have that $g(x) = \sum_{n=1}^{\infty} \left| f_n(x) \right| < \infty$. Thus $\sum_{n=1}^{\infty} f_n(x)$ converges absolutely on $\mathcal{N}^{\mathbb{C}}$. This implies that $\sum_{n=1}^{\infty} f_n(x)$ converges a.e.

Now set

$$f(x) = \begin{cases} \sum_{n=1}^{\infty} f_n(x) & x \notin \mathcal{N} \\ 0 & x \in \mathcal{N} \end{cases}.$$

² Let $h_N(x) = \sum_{n=1}^N f_n(x)$ for each $N \ge 1$. Then $h_N \to f$ pointwise a.e.. Observe that $|h_N| \le \sum_{n=1}^N |f_n| \le g$ a.e.. By the ★ Lebesgue's Dominated Convergence Theorem, we have that

² We can set f(x) to be anything for $x \in \mathcal{N}$.

$$\int f = \lim_{N} \int h_{N} = \lim_{N} \sum_{n=1}^{N} \int f_{n} = \sum_{n=1}^{\infty} \int f_{n},$$

as desired.

Example 15.1.1

Consider the function

$$f(x) = \begin{cases} x^{-\frac{1}{2}} & 0 < x < 1\\ 0 & \text{otherwise} \end{cases}.$$

From PMATH450, since f is bounded on (0, 1), Lebesgue's integral

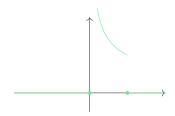


Figure 15.1: Graph of f in Example 15.1.1

coincides with Riemann's integral, and so

$$\int f \, d\mu = \int_0^1 \frac{1}{\sqrt{x}} \, dx = 2.$$

Now, let $\{r_n\}_n$ be an enumeration of Q. Let

$$g(x) := \sum_{n=1}^{\infty} \frac{1}{2^n} f(x - r_n).$$

Since $g(x) \ge 0$, by the \uparrow Monotone Convergence Theorem (MCT),

$$\int g = \sum_{n=1}^{\infty} \int \frac{1}{2^n} f(x - r_n) = \sum_{n=1}^{\infty} \frac{1}{2^n} \cdot 2 < \infty.$$

Thus g is integrable. However, g is unbounded on every open interval, and in particular, it is discontinuous at every rational point, with

$$\lim_{x \to r_n^+} g(x) = \infty.$$

Theorem 42 (Littlewood's Second Principle, for a general measure)

Let (X, \mathfrak{M}, μ) be a measure space. Let $f \in \mathcal{L}^1$ and $\varepsilon > 0$. Then there exists a simple function $\varphi \in \mathcal{L}^1$ such that

$$\int_X (f - \varphi) \, d\mu < \varepsilon.$$

If $\mu = \mu_F$ is a Lebesgue-Stieltjes measure on \mathbb{R} , then there exists a function g that vanishes outside of a bounded interval such that

$$\int_X \left| f - g \right| d\mu_F < \varepsilon.$$

Proof

Let
$$f = f^+ - f^-$$
. By Pheorem 25, $\exists \varphi_n \nearrow f^+$ and $\exists \psi_n \nearrow f^-$. By

the Monotone Convergence Theorem (MCT), we have

$$\int f^+ = \lim_n \int \varphi_n \quad \text{ and } \quad \int f^- = \lim_n \int \psi_n.$$

In particular, we have

$$\int (f^+ - \varphi_n) \to 0$$
 and $\int (f^- - \psi_n) \to 0$.

This means that

$$\exists N_1 \ \forall n \ge N_1 \ \int (f^+ - \varphi_n) < \frac{\varepsilon}{2}$$
$$\exists N_2 \ \forall n \ge N_2 \ \int (f^- - \psi_n) < \frac{\varepsilon}{2}.$$

Picking $N = \max\{N_1, N_2\}$, we have that $\forall n \geq N$,

$$\int \left| f - (\varphi_1 - \psi_n) \right| \le \int \left| f^+ - \varphi_n \right| + \int \left| f^- - \psi_n \right| < \varepsilon.$$

This completes the first part.

Now suppose $\mu = \mu_F$. By the last part,

$$\varphi = \sum_{n=1}^{N} a_n \chi_{E_n}$$

be a simple function such that $\int |f - \varphi| d\mu_F < \varepsilon$. By St. Homework, for each E_n , let

$$A_n = \bigcup_{j=1}^{\infty} (a_j, b_j],$$

such that

$$\mu_F(E_n \triangle A_n) < \frac{\varepsilon}{|a_n| N}.$$

³ Consider the simple function

$$\psi = \sum_n a_n \chi_{A_n}.$$

Then

$$\int |\varphi - \psi| d\mu_F \le \sum_{n=1}^N |a_n| \int |\chi_{E_n} - \chi_{A_n}| d\mu_F$$

$$= \sum_{n=1}^N |a_n| \mu(E_n \triangle A_n) < \varepsilon.$$

³ This is so that we can get a more well-understood set, and intervals are quite well-understood and easy to grasp.

It follows that

$$\int \left| f - \psi \right| d\mu_F \leq \int \left| f - \varphi \right| d\mu_F + \int \left| \varphi - \psi \right| d\mu_F < 2\varepsilon. \qquad \ \, \Box$$

The details for the rest of this proof shall be left to the reader as an exercise. Refer to Figure 15.2.

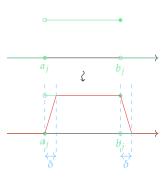


Figure 15.2: Idea for constructing the continuous function



A.1 Proving that $\mathfrak M$ is closed under countable unions in Carathéodory's Theorem

This section is created in reference to the proof for Carathéodory's Theorem.

We have

$$\mathfrak{M} = \{ A \subseteq X : A \text{ is } \mu^*\text{-measurable } \}$$

where μ^* is an outer measure. We wanted to show that \mathfrak{M} is a σ -algebra. In particular, the hard problem was to show that \mathfrak{M} is closed under countable unions.

Consider $\{A_n\}_n \subseteq \mathfrak{M}$. Thinking from behind, WTS $\forall E \subseteq X$,

$$\mu^{*}(E) \geq \mu^{*} \left(E \cap \bigcup_{n} A_{n} \right) + \mu^{*} \left(E \cap \left(\bigcup_{n} A_{n} \right)^{C} \right)$$
$$= \mu^{*} \left(E \cap \bigcup_{n} A_{n} \right) + \mu^{*} \left(E \cap \left(\bigcap_{n} A_{n}^{C} \right) \right).$$

For simplicity, write $B = \bigcup_n A_n$. WTS

$$\mu^*(E) \ge \mu^*(E \cap B) + \mu^*(E \cap B^C). \tag{*}$$

Also thinking from behind, if $\mathfrak M$ is a σ -algebra, 1 then it must be an algebra (of sets). We showed that $\mathfrak M$ is closed under complementation.

If \mathfrak{M} is closed under finite unions, ² then for each $N \in \mathbb{N}$,

² Unproved point 1

¹ Useful links: Algebra of Sets, σ-Algebra of Sets.

$$\mu^*(E) = \mu^* \left(E \cap \bigcup_{n=1}^N A_n \right) + \mu^* \left(E \cap \left(\bigcup_{n=1}^N A_n \right)^C \right).$$

Let $B_N := \bigcup_{n=1}^N A_n \in \mathfrak{M}$. Then

$$\mu^*(E) = \mu^*(E \cap B_N) + \mu^*(E \cap B_N^C)$$
 (†)

for each $N \in \mathbb{N}$.

Notice that

$$B_N = \bigcup_{n=1}^N A_n \subseteq \bigcup_{n=1}^\infty A_n = B.$$

Consequently,

$$\implies B^C \supseteq B_N^C \implies \mu^*(B^C) \le \mu^*(B_N^C)$$

by the monotonicity of the outer measure.

As a result, looking at Equation (*) and Equation (†), we see that

$$\mu^*(E) = \mu^*(E \cap B_N) + \mu^*(E \cap B_N^C)$$

 $\geq \mu^*(E \cap B_N) + \mu^*(E \cap B^C)$

for each $N \in \mathbb{N}$.

We are in quite the predicament at this point. We need to do something about $\mu^*(E \cap B_N)$ and somehow relate it to $\mu^*(E \cap B)$. We can try and see that

$$\mu^*(E \cap B_N) \le \sum_{n=1}^N \mu^*(E \cap A_n).$$

Notice that in the case of equality, we would have

$$\mu^*(E) \geq \sum_{n=1}^N \mu^*(E \cap A_n) + \mu^*(E \cap B^C)$$

for all $N \in \mathbb{N}$. Since $\{\sum_{n=1}^{N} \mu^*(E \cap A_n)\}_N$ is an increasing sequence in \mathbb{R} , we have

$$\mu^*(E) \ge \sum_{n=1}^{\infty} \mu^*(E \cap A_n) + \mu^*(E \cap B^C),$$

and

$$\sum_{n=1}^{\infty} \mu^*(E \cap A_n) \ge \mu^*(E \cap B)$$

by subadditivity since $B = \bigcup_{n=1}^{\infty} A_n$.

Unfortunately, the equality does not always hold. But, since μ^* is an outer measure, we can make an educated guess 3 that given $\{A_n\}_n$ a disjoint collection of sets,

³ Unproved point 2

$$\mu^*\left(\bigcup_{n=1}^N A_n\right) = \sum_{n=1}^N \mu^*(A_n).$$

Our work becomes even easier with the realization of Homework 4. Proving that all of our above argument works for the case of $\{A_n\}_n \subseteq$ ${\mathfrak M}$ being disjoint, is sufficient to prove that ${\mathfrak M}$ is indeed a σ -algebra.



B.1 Re-represent an arbitrary union using disjoint sets

A common trick in measure theory, especially when it comes to a collection of sets, is to represent its union as a disjoint union of sets. This is a useful trick because measures simply add over disjoint sets, instead of just having subadditivity.

Example B.1.1

Given a collection $\{A_n\}_n$ of sets, we may define a collection of disjoint sets whose union is $\bigcup_n A_n$ as such:

$$F_{1} = A_{1}$$

$$F_{2} = A_{2} \setminus A_{1}$$

$$F_{3} = A_{3} \setminus (A_{1} \cup A_{2})$$

$$\vdots$$

$$F_{n} = A_{n} \setminus \bigcup_{i=1}^{n-1} A_{i}$$

$$\vdots$$

Example B.1.2

Given an increasing collection $\{A_n\}_n$ of sets, i.e.

$$A_1 \subseteq A_2 \subseteq A_3 \subseteq \ldots$$
,

we may represent the countable union of the A_n 's as such: let

$$F_1 = A_1$$

$$F_2 = A_2 \setminus A_1$$

$$F_3 = A_3 \setminus A_2$$

$$\vdots$$

$$F_n = A_n \setminus A_{n-1}$$

$$\vdots$$

Remark B.1.1

The reason why we simply consider $F_n = A_n \setminus A_{n-1}$ instead of having to take a union up to the $(n-1)^{th}$ set in Example B.1.2 is because

$$\bigcup_{i=1}^{n-1} A_i = A_{n-1}. (B.1)$$

The reader may also notice that Example B.1.2 is an application of Example B.1.1 just because of Equation (B.1).

B.2 Abusing σ -algebras

When we discuss about a property within the realm of σ -algebras, one should remain aware that one of the options available to them when working on a proof, is to show that the set that contains elements that allows the property to hold is itself a σ -algebra.

In particular, if P is the property of which we want to show is true, then we may be able to show that

$$\mathcal{A} := \{x : P(x)\}$$

is a σ -algebra to complete our proof.





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