

Answers to the Theory Questions

of the course of Real and Functional Analysis
taught by prof. Fabio Punzo

by Jacopo Stringara (@jstringara)
and Alessandro Venanzi (@venanzjones)

jstringara@gmail.com

January 16, 2023

The source code for this document (and many more) can be found at:
<https://github.com/jstringara/Latex-projects/tree/master/ARF>

Contents

Sheet n.1	12
Question 1.1	12
1.1.1 Sequence of sets	12
1.1.2 Increasing sequence of sets	12
1.1.3 Decreasing sequence of sets	12
1.1.4 Limsup for a sequence of sets	12
1.1.5 Liminf for a sequence of sets	12
1.1.6 Limit for a sequence of sets	13
Question 1.2	13
1.2.1 Cover of a set	13
1.2.2 Subcover	13
Question 1.3	13
1.3.1 Equivalence relation	13
1.3.2 Equivalence class	13
1.3.3 Quotient set	14
Question 1.4	14
1.4.1 Equipotent sets	14
1.4.2 Cardinality of a set	14
Question 1.5	14
1.5.1 Finite sets	14
1.5.2 Infinite sets	14
1.5.3 Countable sets	14
1.5.4 Uncountable sets	15
Question 1.6	15
1.6.1 Algebra	15
1.6.2 σ – algebra	15
1.6.3 Measurable space	15
1.6.4 Measurable set	15
Question 1.7	15
1.7.1 Minimal σ – algebra	15
Question 1.8	16
1.8.1 Borel σ – algebra	16
1.8.2 Classes of Borel sets	16
1.8.3 Characterization of $\mathcal{B}(\mathbb{R})$, $\mathcal{B}(\overline{\mathbb{R}})$ and $\mathcal{B}(\mathbb{R}^N)$	16
Question 1.9	17
1.9.1 Measure	17
1.9.2 Finite measure	17
1.9.3 σ – finite measure	17
1.9.4 Measure space	17
1.9.5 Probability space	17
Question 1.10	17
1.10.1 Properties of measures	18

Question 1.11	19
1.11.1 Sets of zero measure	20
1.11.2 Negligible sets	20
1.11.3 Almost Everywhere	20
Question 1.12	20
1.12.1 Complete measure space	20
1.12.1.1 Counterexample	20
Sheet n.2	21
Question 2.1	21
2.1.1 Complete measure space	21
2.1.2 Existence of the completion	21
Question 2.2	22
2.2.1 Outer measure	22
2.2.2 Generation of an outer measure	22
Question 2.3	23
2.3.1 Caratheodory condition	23
2.3.2 Equivalent statement	23
Question 2.4	24
2.4.1 All zero measure sets are in \mathcal{L}	24
Question 2.5	24
2.5.1 Generation of a measure from an outer measure	24
Question 2.6	24
2.6.1 Generation of a measure from an outer measure (proof of completeness)	24
Question 2.7	25
2.7.1 Construction of the Lebesgue measure on \mathbb{R}	25
2.7.2 Construction of the Lebesgue measure on \mathbb{R}^n	25
Question 2.8	25
2.8.1 All countable sets are \mathcal{L} -measurable and $\lambda(E) = 0$	25
Question 2.9	26
2.9.1 $\mathcal{B}(\mathbb{R}) \subseteq \mathcal{L}(\mathbb{R})$	26
2.9.2 $\mathcal{B}(\mathbb{R}) \subsetneq \mathcal{L}(\mathbb{R})$	27
2.9.3 Relation between $(\mathbb{R}, \mathcal{L}(\mathbb{R}), \lambda)$ and $(\mathbb{R}, \mathcal{B}(\mathbb{R}), \lambda)$	27
Question 2.10	27
2.10.1 The translate of a measurable set is measurable	27
Question 2.11	27
2.11.1 Excision property	27
2.11.2 Regularity of the Lebesgue Measure	27
Question 2.12	28
2.12.1 Vitali's non-measurable sets	29
2.12.2 Disjoints sets for which $\lambda^*(A \cup B) < \lambda^*(A) + \lambda^*(B)$	29

Sheet n.3	30
Question 3.1	30
3.1.1 Measurable function	30
3.1.2 Measurability of the composite function	30
Question 3.2	30
3.2.1 Characterization of Measurability	30
Question 3.3	31
3.3.1 a) Borel measurable functions	31
3.3.2 b) Lebesgue measurable functions	31
Question 3.4	31
3.4.1 Continuous functions are \mathcal{B} -measurable	31
3.4.2 Continuous functions are \mathcal{L} -measurable	31
Question 3.5	32
3.5.1 Characterization of Lebesgue measurability	32
Question 3.6	32
3.6.1 Equivalent statements of measurability	32
Question 3.7	33
3.7.1 Measurability of $\{f < g\}$, $\{f \leq g\}$, $\{f = g\}$	33
Question 3.8	33
3.8.1 Measurability of $\sup_n f_n, \inf_n f_n, \limsup_n f_n, \liminf_n f_n$	33
Question 3.9	34
3.9.1 Measurability of $f + g, f \cdot g$	34
Question 3.10	34
3.10.1 A is measurable if and only if χ_A is a measurable function	35
Question 3.11	35
3.11.1 Measurability of f_{\pm} and $ f $	35
Question 3.12	35
3.12.1 Definition of simple function	35
3.12.2 Canonical form of simple function	36
3.12.3 Measurability of simple function	36
3.12.4 Step Functions	36
Question 3.13	36
3.13.1 Simple Approximation Theorem	36
Question 3.14	37
3.14.1 Definition of $\text{ess sup}_X f$	37
3.14.2 Definition of $\text{ess inf}_X f$	37
3.14.3 Properties of $\text{ess sup}_X f$ and $\text{ess inf}_X f$	37
Question 3.15	38
3.15.1 Definition of \mathcal{L}^{∞}	38
3.15.2 Relation between functions finite a.e. and essentially bounded functions	38

Sheet n.4	39
Question 4.1	39
4.1.1 Definition of the Cantor set	39
4.1.2 Properties of the Cantor set	40
Question 4.2	40
4.2.1 Vitali-Lebesgue Function	40
4.2.2 Properties of Vitali's function	41
Question 4.3	41
4.3.1 Lebesgue integral of nonnegative simple functions	42
4.3.2 Properties of the Lebesgue integral	42
Question 4.4	43
4.4.1 Measure induced by a function	43
Question 4.5	43
4.5.1 Definition by sup	43
4.5.2 Definition by lim	44
Question 4.6	44
4.6.1 Chebychev inequality	44
Question 4.7	44
4.7.1 f is finite a.e. in X if $\int_X f d\mu < +\infty$	44
Question 4.8	45
4.8.1 Vanishing lemma for $f \in \mathcal{M}_+(X, \mathcal{A})$	45
Question 4.9	45
4.9.1 Monotone Convergence Theorem	45
Question 4.10	46
4.10.1 Fatou's lemma	46
Sheet n.5	48
Question 5.1	48
5.1.1 Integral of a series with positive terms	48
Question 5.2	48
5.2.1 Measure induced by a function	49
5.2.2 Properties of the induced measure	49
Question 5.3	49
5.3.1 $f = g$ a.e. $\implies \int_X f d\mu = \int_X g d\mu$	50
Question 5.4	50
5.4.1 Integrable function	50
5.4.2 $\mathcal{L}^1(X, \mathcal{A}, \mu)$	50
5.4.3 Lebesgue integral	50
Question 5.5	51
5.5.1 Properties of the Lebesgue integral	51
5.5.2 Alternative definition of \mathcal{L}^1	52
Question 5.6	52
5.6.1 \mathcal{L}^1 is a vector space	52
Question 5.7	52
5.7.1 Vanishing lemma for $f \in \mathcal{L}^1$	52
Question 5.8	53
5.8.1 $f = g$ a.e. $\implies g \in \mathcal{L}^1$ and $\int_X g d\mu = \int_X f d\mu$	53

Question 5.9	53
5.9.1 Lebesgue theorem (or Dominated convergence theorem)	53
5.9.2 Simple case for the Lebesgue Theorem	55
Question 5.10	55
5.10.1 Every Peano-Jordan-measurable set is Lebesgue measurable	55
5.10.2 The Riemann integral and the Lebesgue integral	56
5.10.2.1 Counter-Example	56
Question 5.11	56
5.11.1 Integration of series with general terms	56
Question 5.12	57
5.12.1 Definition of L^1	57
5.12.2 Definition of L^∞	57
5.12.3 L^1 and L^∞ are metric spaces	57
Question 5.13	57
5.13.1 Pointwise convergence	58
5.13.2 Uniform convergence	58
5.13.3 Almost everywhere convergence	58
5.13.4 Convergence in L^1	58
5.13.5 Convergence in L^∞	58
5.13.6 Convergence in measure	58
Sheet n.6	59
Question 6.1	59
6.1.1 Convergence in measure does not imply convergence a.e.	59
6.1.2 Rademacher sequence	59
Question 6.2	59
6.2.1 Convergence in measure implies convergence a.e. up to subsequences	60
Question 6.3	60
6.3.1 Convergence a.e. implies convergence in measure when $\mu(X) < +\infty$	60
6.3.1.1 Counterexample	60
Question 6.4	60
6.4.1 Convergence in L^1 implies convergence in measure	60
Question 6.5	61
6.5.1 Convergence in L^1 implies convergence a.e. up to subsequences	61
Question 6.6	61
6.6.1 Convergence in measure or convergence a.e. do not imply convergence in L^1	61
6.6.1.1 Counterexample	61
Question 6.7	61
6.7.1 Product measurable space	62
6.7.2 Section of a measurable set	62
6.7.3 Product measure	62
Question 6.8	62
6.8.1 The product space is incomplete	62
6.8.1.1 Counterexample	63
Question 6.9	63
6.9.1 Tonelli's theorem	63
Question 6.10	63
6.10.1 Fubini's theorem	64
6.10.1.1 Counterexample	64

Question 6.11	65
6.11.1 Lebesgue point	65
6.11.2 Integrable functions and Lebesgue points	65
Question 6.12	65
6.12.1 First Fundamental Theorem of Calculus for L^1	65
Question 6.13	66
6.13.1 Variation of f relative to a partition of $[a, b]$	66
6.13.2 Total variation of f over $[a, b]$	66
6.13.3 Function of bounded variation	66
Question 6.14	66
6.14.1 Monotone functions are of bounded variation	66
6.14.2 All functions of bounded variation are bounded	67
Question 6.15	67
6.15.1 Jordan decomposition of a BV function	67
Question 6.16	67
6.16.1 Monotonicity implies a.e. differentiability	67
6.16.2 All BV functions are differentiable a.e.	67
Question 6.17	67
6.17.1	67
Question 6.18	68
6.18.1 All BV functions have a Lebesgue-integrable derivative	68
Sheet n.7	69
Question 7.1	69
7.1.1 Absolutely continuous function	69
7.1.2 AC functions are also uniformly continuous	69
7.1.2.1 Counterexample	69
7.1.3 Lipschitz functions are absolutely continuous	70
7.1.3.1 Counterexample	70
Question 7.2	70
7.2.1 If $f \in \mathcal{M}_+$ and integrable, the integral is continuous in the measure	70
Question 7.3	71
7.3.1 The integral function if AC	71
Question 7.4	71
7.4.1 All AC functions are BV	71
Question 7.5	71
7.5.1 The Second Fundamental Theorem of Calculus	71
Question 7.6	72
7.6.1 Dense set	72
7.6.2 Separable metric space	72
7.6.3 Nowhere dense set	73
7.6.3.1 Example	73
7.6.4 Set of first category	73
7.6.4.1 Example	73
7.6.5 Set of second category	73
Question 7.7	73
7.7.1 Baire's theorem	73
7.7.2 Corollary to Baire's theorem	73
Question 7.8	73
7.8.1 Compact metric space	73

7.8.2	Sequentially compact metric space	73
7.8.3	Totally bounded metric space	74
7.8.4	Relation between compactness, sequential compactness and total boundedness	74
Question 7.9		74
7.9.1	Equicontinuous set	74
Question 7.10		74
7.10.1	Ascoli-Arzelà theorem	74
Question 7.11		74
7.11.1	Ascoli-Arzelà theorem for sequences	75
Sheet n.8		76
Question 8.1		76
8.1.1	Stone-Weierstrass theorem	76
8.1.2	$C^0([a, b])$ is separable	76
Question 8.2		76
8.2.1	Normed space	76
8.2.2	Examples of normed spaces	77
8.2.3	Metric space induced by a normed space	77
Question 8.3		78
8.3.1	Convergent sequence	78
8.3.2	Cauchy sequence	78
8.3.3	Bounded sequence	78
8.3.4	Relations among convergent, Cauchy and bounded sequences	78
Question 8.4		78
8.4.1	Series in a normed space	78
Question 8.5		79
8.5.1	Complete normed space	79
8.5.2	Banach space	79
Question 8.6		79
8.6.1	Criterion for completeness of a normed space	79
Question 8.7		79
8.7.1	Riesz's Lemma	79
Question 8.8		80
8.8.1	Riesz's Theorem	80
Question 8.9		81
8.9.1	Equivalent norms	81
8.9.2	All norms are equivalent in finite dimensional normed spaces	81
8.9.3	Example of two non equivalent norms	81
Question 8.10		81
8.10.1	Closedness of vector subspaces	81
Question 8.11		81
8.11.1	Definition of \mathcal{L}^p	81
8.11.2	Definition of L^p	82
Question 8.12		82
8.12.1	Definition of conjugate numbers	82
8.12.2	Young's inequality	82
Question 8.13		82
8.13.1	Hölder's inequality	82
Question 8.14		83
8.14.1	Minkowski's inequality	83
Question 8.15		84
8.15.1	L^p is a normed space	84

Sheet n.9	85
Question 9.1	85
9.1.1 Inclusion of L^p spaces	85
Question 9.2	86
9.2.1 Interpolation inequality	86
Question 9.3	86
9.3.1 L^p is a Banach space	86
Question 9.4	87
9.4.1 Lusin's theorem	88
Question 9.5	88
9.5.1 Simple functions with support of finite measure	88
9.5.2 $\mathcal{S}(\mathbb{R})$ is dense in L^p	88
Question 9.6	89
9.6.1 C_c^0 is dense in L^p	89
Question 9.7	89
9.7.1 L^p is separable	89
Question 9.8	90
9.8.1 Lemma	90
9.8.2 L^∞ is not separable	90
Question 9.9	90
9.9.1 Relation between ℓ^p and L^p	91
9.9.2 Inclusion of ℓ^p spaces	91
Question 9.10	91
9.10.1 Linear operator	91
9.10.2 Bounded operator	91
9.10.3 Functional	91
9.10.4 Continuous operator	92
9.10.5 Lipschitz operator	92
Question 9.11	92
9.11.1 Characterization of linear, bounded operators	92
Question 9.12	93
9.12.1 An operator is continuous if and only if it is continuous at $x_0 = 0$	93
Sheet n.10	94
Question 10.1	94
10.1.1 Linear continuous operators	94
10.1.2 Property of the norm on $\mathcal{L}(X, Y)$	94
Question 10.2	95
10.2.1 Hypotesis for which $\mathcal{L}(X, Y)$ is a Banach space	95
Question 10.3	95
10.3.1 Pointwise and uniform boundedness	95
10.3.2 Uniform Boundedness Principle (or Banach-Seinhaus Theorem)	95
Question 10.4	95
10.4.1 Corollary of UBP	96
Question 10.5	96
10.5.1 Open mapping	96
10.5.2 Open mapping from $\mathbb{R}^n \rightarrow \mathbb{R}^m$	96
10.5.3 Open mapping from $\mathbb{R}^n \rightarrow \mathbb{R}^n$	96

10.5.4 Open Mapping Theorem	96
Question 10.6	96
10.6.1 Inverse Bounded Mapping	97
10.6.2 Finite-dimensional case	97
Question 10.7	97
10.7.1 IBM Corollary	97
Question 10.8	97
10.8.1 Closed operator	97
10.8.2 Graph of an operator	98
10.8.3 Relation between close operator and graph	98
Question 10.9	98
10.9.1 Closed Graph Theorem	98
Question 10.10	98
10.10.1 Dual space	98
Question 10.11	98
10.11.1 Example of $T \in (L^p)^*$	99
Question 10.12	99
10.12.1 Characterization of V^*	99
Question 10.13	99
10.13.1 Example	100
Question 10.14	100
10.14.1 Hahn-Baanch theorem, continuous form	100
Question 10.15	100
10.15.1 Separating hyperplane	100
10.15.2 Weaker hypotesis on \mathbb{R}^2	100
Question 10.16	100
10.16.1 Hahn-Banach theorem, separation form	101
Sheet n.11	102
Question 11.1	102
11.1.1 First corollary of the Hahn-Banach theorem	102
11.1.2 Second corollary of the Hahn-Banach theorem	102
11.1.3 Third corollary of the Hahn-Banach theorem	102
Question 11.2	103
11.2.1 Sufficient condition for separability	103
Question 11.3	103
11.3.1 Uniform convexity	103
Question 11.4	103
11.4.1 Clarkson's inequality	103
11.4.2 $L^p(\Omega)$ is uniformly convex	104
Question 11.5	104
11.5.1 Bidual space	104
11.5.2 Canonical map	104
11.5.3 Properties of the canonical map	104
Question 11.6	105
11.6.1 Reflexive space	105
11.6.2 Characterization of reflexive spaces	105
Question 11.7	105
11.7.1 Milman-Pettis theorem	105

11.7.2 Reflexivity of L^p	105
Question 11.8	105
11.8.1 Riesz theorem in L^p	105
Question 11.9	106
11.9.1 $(L^\infty)^* \supsetneq L^1$	106
Question 11.10	106
11.10.1 Weak convergence	107
11.10.2 Weak convergence in L^p	107
11.10.3 Weak convergence in ℓl^p	107
Question 11.11	107
11.11.1 Strong convergence implies weak convergence	107
Sheet n.12	108
Question 12.1	108
12.1.1 Weak limit uniqueness	108
Question 12.2	108
12.2.1 Boundedness of weak convergent series	108
12.2.2 Lower semicontinuity w.r.t. weak convergence	108
Question 12.3	109
Question 12.4	109
12.4.1 Weak-weak continuity	109
Question 12.5	109
12.5.1 Weak* convergence	109
Question 12.6	109
12.6.1 Relation between weak and weak* convergence	110
Question 12.7	110
12.7.1 Properties of weak* convergence	110
Question 12.8	110
12.8.1 Banach-Alaoglu theorem	110
12.8.2 Bounded sequences in \mathcal{L}^∞	110
Question 12.9	111
12.9.1 Corollary of the Banach-Alaoglu theorem	111
Question 12.10	111
12.10.1 Eberlein-Smulyan theorem	111
Question 12.11	111
12.11.1 Compact operator	111
12.11.2 Finite rank operator	111
Question 12.12	111
12.12.1 Relation between compact and finite rank operators	112
12.12.2 Surjectivity of compact operator	112
Question 12.13	112
12.13.1 Characterization of compact operators	112
Question 12.14	112
12.14.1 Pre-Hilbert space	112
12.14.2 Hilbert space	112
12.14.3 Parallelogram law	112
Question 12.15	112
12.15.1 Projection theorem	113
12.15.2 Corollary of the projection theorem	114
Question 12.16	114
12.16.1 Riesz theorem	114

Sheet n.13	115
Question 13.1	115
13.1.1 Projector operator continuity	115
Question 13.2	115
13.2.1 Orthonormal basis	115
Question 13.3	116
13.3.1 Orthonormal basis convergence	116
Question 13.4	116
13.4.1 Resolvent set	116
13.4.2 Spectrum	116
13.4.3 Eigenvalues	116
13.4.4 Relation between $EV(T)$ and $\sigma(T)$	116
13.4.4.1 Structure of the spectrum	116
Question 13.5	117
13.5.1 Spectral theorem	117

Sheet n. 1

Question 1.1

Write the definitions of: sequence of sets $\{E_n\}$; increasing and decreasing sequence of sets $\{E_n\}$; $\limsup_{n \rightarrow \infty} E_n$, $\liminf_{n \rightarrow \infty} E_n$, $\lim_{n \rightarrow \infty} E_n$.

Solution

Let us define the following:

- **Sequence of sets**

A family (or collection) of sets $\{E_i\}_{i \in I}$ is called a sequence of sets if $I = \mathbb{N}$ (i.e. it is indexed by the set of natural numbers \mathbb{N})

- **Increasing sequence of sets**

a sequence of sets $\{E_n\}$ is said to be increasing (or ascending) if:

$$E_n \subseteq E_{n+1} \quad \forall n \in \mathbb{N}$$

- **Decreasing sequence of sets**

A sequence of sets $\{E_n\}$ is said to be decreasing (or descending) if:

$$E_n \supseteq E_{n+1} \quad \forall n \in \mathbb{N}$$

- **Limsup for a sequence of sets**

for a sequence of sets $\{E_n\}$ we define:

$$\limsup_{n \rightarrow \infty} E_n := \bigcap_{k=1}^{\infty} \bigcup_{n=k}^{\infty} E_n$$

- **Liminf for a sequence of sets**

analogously:

$$\liminf_{n \rightarrow \infty} E_n := \bigcup_{k=1}^{\infty} \bigcap_{n=k}^{\infty} E_n$$

- **Limit for a sequence of sets**

as for a sequence of real numbers if the limsup and liminf coincide we may define:

$$\lim_{n \rightarrow \infty} E_n := \liminf_{n \rightarrow \infty} E_n = \limsup_{n \rightarrow \infty} E_n$$

Question 1.2

Write the definitions of: cover (or covering) of a set; subcover.

Solution

Let us define the following:

- **Cover of a set**

a family of sets $\{E_i\}_{i \in I}$ is called a cover (or covering) of X if:

$$X \subseteq \bigcup_{i \in I} E_i$$

- **Subcover**

a sub-family of a cover $\{E_i\}_{i \in J}$ ($J \subseteq I$) which forms a cover is called a subcover.

Question 1.3

Write the definitions of: equivalence relation, equivalence class, quotient set.

Solution

Let us define the following:

- **Equivalence relation**

a relation R in X (i.e. a subset $R \subseteq X \times X$) is an equivalence relation if:

- i) $(x, x) \in R \ \forall x \in X$ (**reflexivity**)
- ii) $(x, y) \in R \implies (y, x) \in R$ (**simmetry**)
- iii) $(x, y) \in R, (y, z) \in R \implies (x, z) \in R$ (**transitivity**)

Equivalence class

we define an equivalence class for x w.r.t. R as:

$$E_x := \{y \in X : yRx\}$$

i.e. the set of all elements equivalent to x for R

- **Quotient set**

we define the quotient set of X over R as:

$$X/R := \{E_x : x \in X\}$$

i.e. it is the set of all equivalence classes.

Question 1.4

Write the definition of equipotent sets. Write the definition of cardinality of a set.

Solution

Let us define the following:

- **Equipotent sets**

Two sets X and Y are called equipotent if there exists a bijection, that is, a function:

$$f : X \rightarrow Y$$

that is both injective and surjective.

- **Cardinality of a set**

the cardinality of a set X is the collection of all sets equipotent to X .

Question 1.5

Write the definitions of: infinite set, finite set, countable set, uncountable set. Provide examples.

Solution

Let us define the following:

- **Finite sets**

a set X is finite if $\exists n \in \mathbb{N}$ such that there is a bijection:

$$f : X \rightarrow 1, \dots, n$$

Example: $\{\frac{1}{1}, \dots, \frac{1}{n}\}$

- **Infinite sets**

X is infinite if it is not finite.

Example: \mathbb{N} is clearly infinite

- **Countable sets**

X is countable if X is equipotent to \mathbb{N}

Example: \mathbb{Q} can be put in bijection with \mathbb{N}

- **Uncountable sets**

X is uncountable if it is infinite and not countable.

Example: \mathbb{R} is clearly infinite and not countable since it has the cardinality of continuum.

Question 1.6

Write the definitions of: algebra, σ – algebra, measurable space, measurable set. Show that if \mathcal{A} is a σ – algebra and $\{E_k\} \subset \mathcal{A}$, then $\bigcap_{k=1}^{+\infty} E_k \in \mathcal{A}$.

Solution

Let us define the following:

- **Algebra**

A family $\mathcal{A} \subseteq \mathcal{P}(X)$ is an algebra if:

- i) $\emptyset \in \mathcal{A}$
- ii) $E \in \mathcal{A} \implies E^c \in \mathcal{A}$
- iii) $A, B \in \mathcal{A} \implies A \cup B \in \mathcal{A}$

- **σ – algebra**

A family $\mathcal{A} \subseteq \mathcal{P}(X)$ is a σ – algebra if:

- i) $\emptyset \in \mathcal{A}$
- ii) $E \in \mathcal{A} \implies E^c \in \mathcal{A}$
- iii) $\{E_n\}_{n \in \mathbb{N}} \subseteq \mathcal{A} \implies \bigcup_{n=1}^{\infty} E_n \in \mathcal{A}$

- **Measurable space**

The couplet (X, \mathcal{A}) where \mathcal{A} is a σ – algebra is called a measurable space.

- **Measurable set**

the elements of the σ – algebra of a measurable space are called measurable sets.

Question 1.7

State the theorem concerning the existence of the σ – algebra generated by a given set. Give an idea of the proof.

Solution

Minimal σ – algebra

Let $S \subseteq \mathcal{P}(X)$, then there exists a σ – algebra $\sigma_0(S)$ such that:

1. $S \subseteq \sigma_0(S)$
2. $\forall \sigma$ – algebra $\mathcal{A} \subseteq \mathcal{P}(X)$ such that $S \subseteq \mathcal{A}$ we have $\sigma_0(S) \subseteq \mathcal{A}$

thus $\sigma_0(S)$ is the minimal σ – algebra generated by S .

Sketch of Proof

We construct the set:

$$\mathcal{V} := \{\mathcal{A} \subseteq \mathcal{P}(X) \mid \mathcal{A} \supseteq S, \mathcal{A} \text{ } \sigma\text{-algebra}\}$$

we may define:

$$\sigma_0(S) := \bigcap \{\mathcal{A} : \mathcal{A} \in \mathcal{V}\}$$

Question 1.8

Write the definition of the Borel σ -algebra in a metric space. Provide classes of Borel sets. Characterize $\mathcal{B}(\mathbb{R})$, $\mathcal{B}(\overline{\mathbb{R}})$ and $\mathcal{B}(\mathbb{R}^N)$.

Solution

Borel σ -algebra

Let (X, d) be a metric space and let \mathcal{G} be the family of open sets of X , then we define the Borel σ -algebra as:

$$\mathcal{B}(X) := \sigma_0(\mathcal{G})$$

The elements of \mathcal{G} are called Borel sets, let us enumerate some classes of them:

Classes of Borel sets

- i) open sets
- ii) closed sets (they are the complementary of open sets and this is a σ -algebra)
- iii) countable intersections of open sets, known as the family G_δ
- iv) countable union of closed sets, known as the family F_δ .

Lastly, let us characterize the Borel σ -algebras $\mathcal{B}(\mathbb{R})$, $\mathcal{B}(\overline{\mathbb{R}})$ and $\mathcal{B}(\mathbb{R}^N)$:

Characterization of $\mathcal{B}(\mathbb{R})$, $\mathcal{B}(\overline{\mathbb{R}})$ and $\mathcal{B}(\mathbb{R}^N)$

1. $\mathcal{B}(\mathbb{R}) = \sigma_0(I) = \sigma_0(I_1) = \sigma_0(I_2) = \sigma_0(I_0) = \sigma_0(\hat{I})$
where:

$$\begin{aligned} I &= \{(a, b) : a, b \in \mathbb{R}, a < b\} \\ I_1 &= \{[a, b] : a, b \in \mathbb{R}, a < b\} \\ I_2 &= \{(a, b] : a, b \in \mathbb{R}, a < b\} \\ I_0 &= \{(a, b) : -\infty \leq a < b < \infty\} \cup \{(a, \infty) : a \in \mathbb{R}\} \\ \hat{I} &= \{(a, \infty) : a \in \mathbb{R}\} \end{aligned}$$

2. $\mathcal{B}(\overline{\mathbb{R}}) = \sigma_0(\tilde{I}) = \sigma_0(\tilde{I}_1)$
where:

$$\begin{aligned} \tilde{I} &= \{(a, b) : a, b \in \mathbb{R}, a < b\} \cup \{[-\infty, b) : b \in \mathbb{R}\} \cup \{(a, +\infty] : a \in \mathbb{R}\} \\ \tilde{I}_1 &= \{(a, +\infty] : a \in \mathbb{R}\} \end{aligned}$$

3. $\mathcal{B}(\mathbb{R}^N) = \sigma_0(K_1) = \sigma_0(K_2)$
where:

$$\begin{aligned} K_1 &= \{\text{n-dimensional closed rectangles}\} \\ K_2 &= \{\text{n-dimensional open rectangles}\} \end{aligned}$$

Question 1.9

Write the definitions of: measure, finite measure, σ – finite measure, measure space, probability space. Provide some examples of measures.

Solution

Let us define the following:

- **Measure**

Let X be a set and $\mathcal{C} \subseteq \mathcal{P}(X)$, then a function μ :

$$\mu : \mathcal{C} \rightarrow \overline{\mathbb{R}}_+$$

is a measure if:

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

2. **σ – additivity:**

$\forall \{E_n\} \subseteq \mathcal{C}$ disjoint ($E_i \cap E_j = \emptyset \quad \forall i \neq j$) such that $\bigcup_{k=1}^{\infty} E_k \in \mathcal{C}$ we have that:

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k)$$

Finite measure

a measure μ defined as above is said to be finite if:

$$\mu(X) < +\infty$$

- **σ – finite measure**

a measure μ is said to be σ – finite if there exists a sequence $\{E_n\}$ such that:

$$X = \bigcup_{k=1}^{\infty} E_k, \quad \mu(E_k) < +\infty$$

- **Measure space**

Let $\mathcal{A} \subseteq \mathcal{P}(X)$ be a σ – algebra and $\mu : \mathcal{A} \rightarrow \overline{\mathbb{R}}_+$ a measure, then the triplet (X, \mathcal{A}, μ) is called a measure space.

- **Probability space**

if $\mu(X) = 1$ then we say that (X, \mathcal{A}, μ) is a probability space.

Question 1.10

State and prove the theorem regarding properties of measures. Why the two continuity properties are called in this way? For what concerns continuity w.r.t. a descending sequence E_k , show that the hypothesis $\mu(E_1) < +\infty$ is essential.

Solution

Properties of measures

Let us state and prove the properties of a measure μ on a set X and σ -algebra \mathcal{A} :

i) **Additivity:**

$\forall \{E_1, \dots, E_n\} \subseteq \mathcal{A}$ disjoint we have:

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \mu(E_k)$$

Proof. indeed if we define a sequence such that:

$$\{E_n\} = \begin{cases} B_k = E_k & \forall k \leq n \\ B_k = \emptyset & \forall k > n \end{cases}$$

this sequence is also disjoint ($\mathcal{A} \cap \emptyset = \emptyset \forall \mathcal{A} \in X$), thus we may write:

$$\mu\left(\underbrace{\bigcup_{k=1}^{\infty} E_k}_{=\bigcup_{k=1}^n E_k \cup \emptyset}\right) = \sum_{k=1}^{\infty} \mu(E_k) = \sum_{k=1}^n \mu(E_k) + \underbrace{\sum_{k=n+1}^{\infty} \mu(E_k)}_{=0}$$

□

ii) **Monotonicity:**

$\forall E, F \in \mathcal{A}$ we have:

$$E \subseteq F \implies \mu(E) \leq \mu(F)$$

Proof. We may write F in the following way:

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

and since these two sets are obviously disjoint we may use (i) to write:

$$\mu(F) = \mu(E) + \underbrace{\mu(F \setminus E)}_{\geq 0} > \mu(E)$$

□

iii) **σ -subadditivity:**

$\forall \{E_n\} \subseteq \mathcal{A}$ (not disjoint) we have:

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) \leq \sum_{k=1}^{\infty} \mu(E_k)$$

Proof. Let us define:

$$\begin{cases} F_1 := E_1 \\ F_n := E_n \setminus \bigcup_{k=1}^{n-1} E_k \quad \forall n > 1 \end{cases}$$

Clearly $\{F_n\} \subseteq \mathcal{A}$ and $\{F_n\}$ is a disjoint sequence and:

$$\begin{aligned} F_k &\subseteq E_k \quad \forall k \in \mathbb{N} \implies \mu(F_k) \leq \mu(E_k) \text{ by (ii)} \\ \bigcup_{k=1}^{\infty} F_k &= \bigcup_{k=1}^{\infty} E_k \end{aligned}$$

thus we may write:

$$\mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \mu\left(\bigcup_{k=1}^{\infty} F_k\right) = \sum_{k=1}^{\infty} \mu(F_k) \leq \sum_{k=1}^{\infty} \mu(E_k)$$

□

iv) **Continuity from below:**

$\forall \{E_n\} \subseteq \mathcal{A}$, $E_k \nearrow$ we have:

$$\mu\left(\lim_{k \rightarrow \infty} E_k\right) = \lim_{k \rightarrow \infty} \mu(E_k)$$

Proof. Let us define a new sequence $\{F_n\}$ as:

$$\begin{cases} F_k := E_k \setminus E_{k-1} & \forall k \in \mathbb{N} \text{ and } E_0 := \emptyset \\ \implies \bigcup_{k=1}^n F_k = E_n, \bigcup_{k=1}^{\infty} F_k = \bigcup_{k=1}^{\infty} E_k \end{cases}$$

and since $\{F_n\}$ is a disjoint sequence (we may visually think of it as a set of ever increasing rings) we may use (i) to write:

$$\begin{aligned} \mu\left(\lim_{n \rightarrow \infty} E_n\right) &= \mu\left(\bigcup_{k=1}^{\infty} E_k\right) = \mu\left(\bigcup_{k=1}^{\infty} F_k\right) \\ &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \mu(F_k) = \lim_{n \rightarrow \infty} \mu\left(\bigcup_{k=1}^n F_k\right) \\ &= \lim_{n \rightarrow \infty} \mu(E_n) \end{aligned}$$

□

v) **Continuity from above:**

$\forall \{E_n\} \subseteq \mathcal{A}, E_k \searrow, \mu(E_1) < +\infty$ we have:

$$\mu\left(\lim_{n \rightarrow \infty} E_n\right) = \lim_{n \rightarrow \infty} \mu(E_n)$$

Proof. Like we did above Let us define: a new sequence $\{F_n\}$

$$F_k := E_1 \setminus E_k \quad \forall k \in \mathbb{N}$$

let us note that $\{F_n\}$ is an increasing sequence thus by (iv) we can write:

$$\mu\left(\bigcup_{k=1}^{\infty} F_k\right) = \lim_{k \rightarrow \infty} \mu(F_k) = \mu(E_1) - \lim_{k \rightarrow \infty} \mu(E_k)$$

because by (ii)

$\mu(F \setminus E) = \mu(F) - \mu(E)$, moreover:

$$\begin{aligned} \bigcup_{k=1}^{\infty} F_k &= \bigcup_{k=1}^{\infty} (E_1 \cap E_k^c) = E_1 \cap \left(\bigcup_{k=1}^{\infty} E_k^c\right) = E_1 \setminus \left(\bigcap_{k=1}^{\infty} E_k\right) \\ \implies \mu\left(\bigcup_{k=1}^{\infty} F_k\right) &= \mu(E_1) - \mu\left(\bigcap_{k=1}^{\infty} E_k\right) \end{aligned}$$

thus combining these two and canceling the $\mu(E_1)$ on both sides we obtain:

$$\lim_{k \rightarrow \infty} \mu(E_k) = \mu\left(\bigcap_{k=1}^{\infty} E_k\right)$$

□

let us note that for this last, crucial, step $\mu(E_1)$ must be finite, otherwise we would not be able to cancel it out from both sides.

Question 1.11

Write the definitions of: sets of zero measure; negligible sets. What is meant by saying that a property holds a.e.? Provide typical properties that can be true a.e. .

Solution

Let us define the following:

- **Sets of zero measure**

Given a measure space (X, \mathcal{A}, μ) , we say that a set $E \subseteq X$ has zero measure if $E \in \mathcal{A}$ and $\mu(E) = 0$. We denote the set of all sets of zero measure by \mathcal{N}_μ

- **Negligible sets**

a set $E \subseteq X$ is negligible if:

$$\exists N \in \mathcal{A} \text{ s.t. } E \subseteq N, \mu(N) = 0$$

So any subset of a set of zero measure is negligible, we denote the collection of all negligible sets by τ_μ . Moreover let us note that E doesn't need to be an element of \mathcal{A} ($E \notin \mathcal{A}$)

- **Almost Everywhere**

a property P on X is said to hold almost everywhere if:

$$\mu(\{x \in X : P(x) \text{ is false}\}) = 0$$

We may also say that $\{x \in X : P(x) \text{ is false}\} \in \mathcal{N}_\mu$

Examples

typical properties that can be true a.e. are: equality, continuity, monotonicity, etc. etc.

Question 1.12

Write the definition of complete measure space. Exhibit an example of a measure space which is not complete.

Solution

Complete measure space

A measure space (X, \mathcal{A}, μ) is said to be complete if $\tau_\mu \subseteq \mathcal{A}$

Counterexample

Let $X = \{a, b, c\}$, $\mathcal{A} = \sigma(\{\emptyset, \{a\}, \{b, c\}, X\})$ and $\mu \equiv 0$, clearly here we have:

$$\tau_\mu \setminus \mathcal{N}_\mu = \{\{b\}, \{c\}\}$$

and clearly $\{b\}, \{c\} \notin \mathcal{A}$. So this measure space is not complete.

Sheet n. 2

Question 2.1

Write the definition of complete measure space. State the theorem concerning the existence of the completion of a measure space. Give just an idea of the proof.

Solution

Complete measure space

A measure space (X, \mathcal{A}, μ) is said to be complete if $\tau_\mu \subseteq \mathcal{A}$

Existence of the completion

Let (X, \mathcal{A}, μ) be a measure space. Let us define: $\bar{\mathcal{A}}, \bar{\mu}$

$$\begin{aligned}\bar{\mathcal{A}} &= \{E \subseteq X : \exists F, G \in \mathcal{A} \text{ s.t. } F \subseteq E \subseteq G, \mu(G \setminus F) = 0\} \\ \bar{\mu} : \bar{\mathcal{A}} &\rightarrow \bar{\mathbb{R}}_+, \quad \bar{\mu}(E) := \mu(F)\end{aligned}$$

then:

1. $\bar{\mathcal{A}}$ is a σ -algebra, $\bar{\mathcal{A}} \supseteq \mathcal{A}$
2. $\bar{\mu}$ is a complete measure, $\bar{\mu}|_{\mathcal{A}} = \mu$

and the triplet $(X, \bar{\mathcal{A}}, \bar{\mu})$ is a complete measure space and is called the completion of (X, \mathcal{A}, μ) , i.e. it the smallest (w.r. to inclusion) complete measure space that contains (X, \mathcal{A}, μ)

Sketch of proof

¹ We must prove two things:

- **First:** that $\bar{\mathcal{A}}$ is a σ -algebra and that it contains \mathcal{A} , the latter is trivial since $\forall A \in \mathcal{A} \quad A \subseteq A \subseteq A \implies A \in \bar{\mathcal{A}}$ while the former is quite hardous so we shall just assume it to be true.
- **Second:** that $\bar{\mu}$ is a complete measure and $\bar{\mu}|_{\mathcal{A}} = \mu$.

The latter is trivial (see above). We can also easily prove that it is a measure:

- i) $\bar{\mu}(\emptyset) = \mu(\emptyset) = 0$ since the only set contained inside \emptyset is \emptyset itself, as the container set we may take any zero set measure inside \mathcal{A} .
- ii) that σ -additivity holds is clear since for any disjoint sequence $\{E_n\} \subseteq \bar{\mathcal{A}}$ we may construct two sequences:

$$\left\{ \begin{array}{l} \{F_n\}, F_k \subseteq E_k \\ \{G_n\}, G_k \supseteq E_k \end{array} \right. \quad \forall k \in \mathbb{N} \text{ s.t. } \mu(G_k \setminus F_k) = 0$$

Let us note the following:

- $\{F_n\}$ is also disjoint because $\{E_n\}$ is disjoint.

¹This is a partial proof of my own making. It has been review by the TA and professor Punzo and stated to be correct.

– Moreover:

$$\begin{aligned} \bigcup_{k=1}^{\infty} F_k &\subseteq \bigcup_{k=1}^{\infty} E_k \subseteq \bigcup_{k=1}^{\infty} G_k \\ \bigcup_{k=1}^{\infty} G_k \setminus \bigcup_{k=1}^{\infty} F_k &\subseteq \bigcup_{k=1}^{\infty} (G_k \setminus F_k) \\ \mu \left(\bigcup_{k=1}^{\infty} G_k \setminus \bigcup_{k=1}^{\infty} F_k \right) &\leq \mu \left(\bigcup_{k=1}^{\infty} (G_k \setminus F_k) \right) \leq \sum_{k=1}^{\infty} \mu(G_k \setminus F_k) = 0 \end{aligned}$$

The last inequality is true thanks to the σ – subadditivity and monotonicity of μ .

Thus we can say that:

$$\bar{\mu} \left(\bigcup_{k=1}^{\infty} E_k \right) = \mu \left(\bigcup_{k=1}^{\infty} F_k \right) = \sum_{k=1}^{\infty} \mu(F_k) = \sum_{k=1}^{\infty} \bar{\mu}(E_k)$$

thus $\bar{\mu}$ is a measure.

Let us prove that $\bar{\mu}$ is complete. Let $E_1 \in X$ and $E_2 \in \bar{\mathcal{A}}$ such that $\bar{\mu}(E_2) = \mu(F_2) = 0$ and $E_1 \subseteq E_2$, let us note that:

$$\begin{cases} \mu(G_2) = \overbrace{\mu(G_2 \setminus F_2)}^0 + \overbrace{\mu(F_2)}^0 \\ \mu(G_2 \setminus \emptyset) = \mu(G_2) - 0 \\ \emptyset \subseteq E_1 \subseteq G_2 \end{cases} \implies E_1 \in \bar{\mathcal{A}}, \bar{\mu}(E_1) = \mu(\emptyset) = 0$$

thus any negligible set is also a zero measure set and $\bar{\mu}$ is complete.

Question 2.2

Write the definition of outer measure. State and prove the theorem concerning generation of outer measure on a general set X , starting from a set $K \in \mathcal{P}(X)$, containing \emptyset , and a function $\nu : K \rightarrow \bar{\mathbb{R}}_+$, $\nu(\emptyset) = 0$. Intuitively, which is the meaning of (K, ν) ?

Solution

Outer measure

We say that a function: $\mu^* : \mathcal{P}(X) \rightarrow \bar{\mathbb{R}}_+$ (where X is any set) is an outer measure if:

- i) $\mu^*(\emptyset) = 0$
- ii) $E_1 \subseteq E_2 \implies \mu^*(E_1) \leq \mu^*(E_2)$
- iii) $\mu^*(\bigcup_{k=1}^{\infty} E_k) \leq \sum_{k=1}^{\infty} \mu^*(E_k)$

Generation of an outer measure

Let $K \subseteq \mathcal{P}(X)$, $\emptyset \in K$, $\nu : K \rightarrow \bar{\mathbb{R}}_+$, $\nu(\emptyset) = 0$, then we can generate an outer measure μ^* on X defined as:

$$\begin{cases} \mu^*(E) := \inf \{ \sum_{k=1}^{\infty} \nu(I_k) : E \subseteq \bigcup_{k=1}^{\infty} I_k, \{I_n\} \subseteq K \}, & \text{if } E \text{ can be covered by a countable union of sets } I_n \in K. \\ \mu^*(E) := +\infty, & \text{otherwise.} \end{cases}$$

Proof. Let us verify that such a μ^* meets the definition of outer measure (2.2.1):

- i) $\emptyset \in K$, $0 \leq \mu^*(\emptyset) \leq \nu(\emptyset) = 0$ by the definition of μ^* .
- ii) $E_1 \subseteq E_2$, we have two possible cases
 - if there exists a countable covering of E_2 then it is also a covering of E_1 and from the definition of μ^* it follows that:

$$\mu^*(E_1) \leq \mu^*(E_2)$$

- if there is no countable covering of E_2 then:

$$\mu^*(E_1) \leq \mu^*(E_2) = +\infty$$

iii) this condition is obviously met if:

$$\sum_{k=1}^{\infty} \mu^*(E_k) = +\infty$$

otherwise if we suppose that:

$$\sum_{k=1}^{\infty} \mu^*(E_k) < +\infty$$

thus $\mu^*(E_k) < +\infty \forall k \in \mathbb{N}$, by the definition of μ^* and inf:

$$\forall \varepsilon > 0, \forall n \in \mathbb{N} \quad \exists \{I_{n,k}\} \subseteq K$$

such that:

$$E_n \subseteq \bigcup_{k=1}^{\infty} I_{n,k} \quad \text{and} \quad \mu^*(E_n) + \frac{\varepsilon}{2^n} > \sum_{k=1}^{\infty} \nu(I_{n,k})$$

Now, since:

$$\bigcup_{n=1}^{\infty} E_n \subseteq \bigcup_{n,k=1}^{\infty} I_{n,k}, \quad \{I_{n,k}\} \subseteq K$$

it clearly follows that:

$$\mu^*\left(\bigcup_{n=1}^{\infty} E_n\right) \leq \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \nu(I_{n,k}) < \sum_{n=1}^{\infty} \mu^*(E_n) + \varepsilon \cdot \sum_{n=1}^{\infty} \frac{1}{2^n}$$

because ε is arbitrary, we have the conclusion.

□

The intuitive meaning (K, ν) is that K is a special class of sets in X and ν is a function that assigns a value to each set in K . On the other hand ν can be any real valued positive function, thus it is not necessary to be a measure.

Question 2.3

What is the Caratheodory condition? How can it be stated in an equivalent way? Prove it.

Solution

Caratheodory condition

Let μ^* be an outer measure on a set X , then we say that $E \subset X$ is μ^* -measurable if:

$$\mu^*(Z) = \mu^*(Z \cap E) + \mu^*(Z \setminus E) \quad \forall Z \in X$$

Equivalent statement

Let μ^* be an outer measure on a set X , then we say that $E \subset X$ is μ^* -measurable if:

$$\mu^*(Z) \geq \mu^*(Z \cap E) + \mu^*(Z \setminus E) \quad \forall Z \in X$$

Proof. It is enough to note that $\forall E \subseteq X$ we have:

$$Z = (Z \cap E) \cup (Z \cap E^c) \quad \forall Z \in X$$

and thus by the subadditivity of μ^* (iii) we get:

$$\mu^*(Z) \leq \mu^*(Z \cap E) + \mu^*(Z \setminus E) \quad \forall Z \in X$$

and we may combine this inequality with the other to yield an equality.

□

Question 2.4

Can it exist a set of zero outer measure, which does not fulfill the Caratheodory condition? Prove it.

Solution

All zero measure sets are in \mathcal{L}

There cannot exist such a set E because all sets of zero outer measure meet the Caratheodory Inequality (2.3.2).

Proof. Indeed $\forall Z \subseteq X$ by the monotonicity of μ^* (ii) we have:

$$\mu^*\left(\underbrace{Z \cap E}_{\subseteq E}\right) + \mu^*\left(\underbrace{Z \setminus E}_{\subseteq Z}\right) \leq \overset{0}{\mu^*(E)} + \mu^*(Z)$$

□

Question 2.5

State the theorem concerning generation of a measure as a restriction of an outer measure.

Solution

Generation of a measure from an outer measure

Let us define \mathcal{L} as:

$$\mathcal{L} := \{E \subseteq X : E \text{ is } \mu^* - \text{measurable} \}$$

where μ^* is an outer measure on X , then:

- i) the collection \mathcal{L} is a σ -algebra
- ii) $\mu^*|_{\mathcal{L}}$ is a complete measure on \mathcal{L}

Question 2.6

Show that the measure induced by an outer measure on the σ -algebra of all sets fulfilling the Caratheodory condition is complete.

Solution

Generation of a measure from an outer measure (proof of completeness)

Let us see that such a measure as the one described in the previous question is complete. Let μ^* be an outer measure on X and \mathcal{L} the σ -algebra of all sets fulfilling the Caratheodory condition. Let μ be the measure induced by μ^* on \mathcal{L} ($\mu = \mu^*|_{\mathcal{L}}$).

Proof. Let $N \in \mathcal{L}$ such that $\mu(N) = \mu^*(N) = 0$ and let $E \subseteq N$.

By monotonicity of μ^* (ii):

$$0 \leq \mu^*(E) \leq \mu^*(N) = 0 \implies \mu^*(E) = 0$$

thus by the lemma seen in 2.4.1 we get that $E \in \mathcal{L}$ and so \mathcal{L} is complete.

□

Question 2.7

Describe the construction of the Lebesgue measure in \mathbb{R} and in \mathbb{R}^n .

Solution

Construction of the Lebesgue measure on \mathbb{R}

Let I be a family of open, bounded intervals in \mathbb{R} :

$$I := \{(a, b) : a, b \in \mathbb{R}, a \leq b\}$$

Let us note that $\emptyset \in I$.

Now let us consider a function λ_0 :

$$\begin{aligned}\lambda_0 : I &\rightarrow \mathbb{R}_+ \\ \lambda_0(\emptyset) &= 0 \\ \lambda_0((a, b)) &= b - a\end{aligned}$$

Here we take $X = \mathbb{R}$, $(K, \nu) = (I, \lambda_0)$ and construct the outer Lebesgue measure λ^* as seen above (2.2.2):

$$\lambda^*(E) := \begin{cases} \inf \{ \sum_{n=1}^{\infty} \lambda_0(I_n) : E \subseteq \bigcup_{n=1}^{\infty} I_n, \{I_n\} \subseteq I \}, & \forall E \subseteq \mathbb{R} \text{ s.t. } E \text{ has a countable covering } \{I_n\} \subseteq I \\ +\infty, & \text{otherwise} \end{cases}$$

The corresponding σ -algebra is the Lebesgue σ -algebra $\mathcal{L}(\mathbb{R})$ and now we define the Lebesgue measure λ as the measure generated by the outer Lebesgue measure (as seen in 2.5.1):

$$\lambda := \lambda^*|_{\mathcal{L}(\mathbb{R})}$$

Construction of the Lebesgue measure on \mathbb{R}^n

Analogously to what we have seen above we first define an outer measure and then a (complete) measure but we take:

$$I^n = \left\{ \bigtimes_{k=1}^n (a_k, b_k) : a_k, b_k \in \mathbb{R}, a_k \leq b_k \right\}$$

and accordingly we define:

$$\begin{aligned}\lambda_0^n : I^n &\rightarrow \mathbb{R}_+ \\ \lambda_0^n(\emptyset) &= 0 \\ \lambda_0^n \left(\bigtimes_{k=1}^n (a_k, b_k) \right) &= \prod_{k=1}^n (b_k - a_k)\end{aligned}$$

and therefore we take $X = \mathbb{R}^n$ and $(K, \nu) = (I^n, \lambda_0^n)$, we define the outer Lebesgue measure $\lambda^{*,n}$ on \mathbb{R}^n and the Lebesgue σ -algebra $\mathcal{L}(\mathbb{R}^n)$ and finally we construct the n-dimensional Lebesgue measure as:

$$\lambda^n := \lambda^{*,n}|_{\mathcal{L}(\mathbb{R}^n)}$$

Question 2.8

Prove that any countable subset $E \subset \mathbb{R}$ is Lebesgue measurable and $\lambda(E) = 0$.

Solution

All countable sets are \mathcal{L} -measurable and $\lambda(E) = 0$

Any countable subset $E \subset \mathbb{R}$ is \mathcal{L} -measurable and $\lambda(E) = 0$

Proof. Let $a \in \mathbb{R}$, clearly $\{a\} \subseteq (a - \varepsilon, a] \forall \varepsilon > 0$, thus by the definition of λ^* :

$$\lambda^*(\{a\}) \leq \lambda^*((a - \varepsilon, a]) = \varepsilon \rightarrow 0 \implies \{a\} \in \mathcal{L}$$

Now if E is countable we may write as follows:

$$E = \bigcup_{n=1}^{\infty} \{a_n\} \quad a_n \in \mathbb{R}, n \in \mathbb{N}$$

and so by monotonicity (ii):

$$0 \leq \lambda^*(E) = \lambda^*\left(\bigcup_{n=1}^{\infty} \{a_n\}\right) \leq \sum_{n=1}^{\infty} \lambda^*(a_n) = 0$$

thus $\lambda^*(E) = 0 \implies E \in \mathcal{L}$ by the lemma seen above (2.4.1) □

Question 2.9

Show that $\mathcal{B}(\mathbb{R}) \subseteq \mathcal{L}(\mathbb{R})$. Is the inclusion strict? Which is the relation between $(\mathbb{R}, \mathcal{L}(\mathbb{R}), \lambda)$ and $(\mathbb{R}, \mathcal{B}(\mathbb{R}), \lambda)$?

Solution

$$\mathcal{B}(\mathbb{R}) \subseteq \mathcal{L}(\mathbb{R})$$

Proof. Since $\mathcal{B}(\mathbb{R}) = \sigma_0((a, +\infty))$ it is enough to show that $(a, +\infty) \in \mathcal{L}(\mathbb{R})$. We already know from above that all bounded intervals belong to $\mathcal{L}(\mathbb{R})$.

Now, let $A \subseteq \mathbb{R}$ be any set. We assume $a \notin A$, otherwise we would replace A with $A \setminus \{a\}$ and this would leave the Lebesgue outer measure unchanged. Furthermore $(a, +\infty) \in \mathcal{L}(\mathbb{R}) \iff (a, +\infty)$ satisfies the Caratheodory Condition (2.3.2):

$$\lambda^*(A_1) + \lambda^*(A_2) \leq \lambda^*(A)$$

where $A_1 = A \cap (-\infty, a)$ and $A_2 = A \cap (a, +\infty)$.

Since $\lambda^*(A)$ is defined as an inf, to verify the above, it is necessary and sufficient to show that for **any countable collection** $\{I_n\}$ of **open bounded** intervals that **covers** A we have that:

$$\lambda^*(A_1) + \lambda^*(A_2) \leq \sum_{k=1}^{\infty} \lambda_0(I_k)$$

For every $k \in \mathbb{N}$ we define:

$$\begin{aligned} I'_k &:= I_k \cap (-\infty, a) \\ I''_k &:= I_k \cap (a, +\infty) \end{aligned}$$

then:

$$I'_k \cap I''_k = \emptyset (\text{disjoint}) \implies \lambda_0(I_k) = \lambda_0(I'_k) + \lambda_0(I''_k)$$

Let us note that $\{I'_n\}$ is a countable cover for A_1 and $\{I''_n\}$ is a countable cover for A_2 . Hence:

$$\begin{aligned} \lambda^*(A_1) &= \sum_{k=1}^{\infty} \lambda_0(I'_k) \\ \lambda^*(A_2) &= \sum_{k=1}^{\infty} \lambda_0(I''_k) \end{aligned}$$

therefore:

$$\lambda^*(A_1) + \lambda^*(A_2) \leq \sum_{k=1}^{\infty} \lambda_0(I'_k) + \sum_{k=1}^{\infty} \lambda_0(I''_k) = \sum_{k=1}^{\infty} \lambda_0(I_k)$$

which equivalento to the condition above. □

$$\mathcal{B}(\mathbb{R}) \subsetneq \mathcal{L}(\mathbb{R})$$

The inclusion demonstrated above can be shown to be strict. A counterexample can be produced (see [here](#)) but it is quite pathological.

Relation between $(\mathbb{R}, \mathcal{L}(\mathbb{R}), \lambda)$ and $(\mathbb{R}, \mathcal{B}(\mathbb{R}), \lambda)$

$(\mathbb{R}, \mathcal{L}(\mathbb{R}), \lambda)$ is the completion of $(\mathbb{R}, \mathcal{B}(\mathbb{R}), \lambda|_{\mathcal{B}(\mathbb{R})})$. Indeed as we have shown above $\mathcal{B}(\mathbb{R})$ is not a complete σ -algebra while $\mathcal{L}(\mathbb{R})$ is.

Question 2.10

Is the translate of a measurable set measurable?

Solution

The translate of a measurable set is measurable

The translate of a measurable set is also measurable.

Let us see a simple example: let (a, b) be an interval and $(a + h, b + h)$ its translate.

$$\begin{aligned}\lambda((a, b)) &= b - a \\ \lambda((a + h, b + h)) &= (b + h) - (a + h) = b - a\end{aligned}$$

Question 2.11

Write the excision property and prove it. Write and prove (partially) the theorem concerning the regularity of the Lebesgue measure on \mathbb{R} .

Solution

Excision property

If $A \in \mathcal{L}(\mathbb{R})$, $\lambda^*(A) \leq +\infty$ and $A \subseteq B$, then:

$$\lambda^*(B \setminus A) = \lambda^*(B) - \lambda^*(A)$$

Proof. Since $A \in \mathcal{L}(\mathbb{R})$ we can use the Caratheodory equality (2.3.1) using $Z = B$, $E = A$:

$$\lambda^*(B) = \lambda^*(\underbrace{B \cap A}_{=A \text{ (} A \subseteq B \text{)}}) + \lambda^*(B \setminus A)$$

so, since $\lambda^*(A) \leq +\infty$ we may write:

$$\lambda^*(B \setminus A) = \lambda^*(B) - \lambda^*(A)$$

□

Regularity of the Lebesgue Measure

Let $E \subseteq \mathbb{R}$, the following are equal:

i) $E \in \mathcal{L}(\mathbb{R})$

ii) $\forall \varepsilon > 0 \exists A \subseteq \mathbb{R}$ open s.t.

$$E \subseteq A \quad \lambda^*(A \setminus E) < \varepsilon$$

iii) $\exists G \subseteq \mathbb{R}$ in the class G_δ (countable intersections of open sets) s.t.

$$E \subseteq G \quad \lambda^*(G \setminus E) = 0$$

iv) $\forall \varepsilon > 0 \exists C \subseteq \mathbb{R}$ closed s.t.

$$C \subseteq E \quad \lambda^*(E \setminus C) < \varepsilon$$

v) $\exists F \subseteq \mathbb{R}$ in the class F_δ (countable unions of closed sets) s.t.

$$F \subseteq E \quad \lambda^*(E \setminus F) = 0$$

Proof. Let us give a (partial) proof:

- (i) \implies (ii): if $E \in \mathcal{L}(\mathbb{R})$, $\lambda(E) < +\infty$ then by definition of outer measure (2.2.1):

$$\forall \varepsilon > 0 \exists \{I_n\} \text{ that covers } E \text{ and } \sum_{k=1}^{\infty} \lambda_0(I_k) < \lambda^*(E) + \varepsilon$$

Let us now define the set O :

$$O := \bigcup_{k=1}^{\infty} I_k, \quad O \text{ is open, } E \subseteq O$$

and so we may write:

$$\begin{aligned} \lambda^*(O) &\stackrel{\text{sub-add (iii)}}{\leq} \sum_{k=1}^{\infty} \lambda_0(I_k) < \lambda^*(E) + \varepsilon \\ \implies \lambda^*(O) - \lambda^*(E) &< \varepsilon \end{aligned}$$

and by the Excision property (2.11.1) ($E \in \mathcal{L}(\mathbb{R})$, $\lambda^*(E) < +\infty$):

$$\lambda^*(O \setminus E) = \lambda^*(O) - \lambda^*(E) < \varepsilon$$

and so we have obtained the second statement (ii).

- (ii) \implies (iii), $\forall k \in \mathbb{N}$ we choose $O_k \supseteq E$ open for which:

$$\lambda^*(O_k \setminus E) < \frac{1}{k}$$

and then define:

$$G = \bigcap_{k=1}^{\infty} O_k \implies G \in G_\delta, \quad G \supseteq E$$

Moreover $\forall k \in \mathbb{N}$:

$$G \setminus E \subseteq O_k \setminus E$$

so by monotonicity (ii):

$$\lambda^*(G \setminus E) \leq \lambda^*(O_k \setminus E) < \frac{1}{k}$$

let us apply a limit $k \rightarrow \infty$ to both sides:

$$\lambda^*(G \setminus E) = 0$$

- (iii) \implies (i), let us note that $G \setminus E \in \mathcal{L}(\mathbb{R})$ since $\lambda^*(G \setminus E) = 0$ by lemma 2.4.1 and:

$$\begin{aligned} G &\in \mathcal{L}(\mathbb{R}) \text{ since } G \in G_\delta \subseteq \mathcal{B}(\mathbb{R}) \subseteq \mathcal{L}(\mathbb{R}) \\ \implies E &= \underset{\in \mathcal{L}}{G} \cap \underset{\in \mathcal{L}}{(G \setminus E)^c} \in \mathcal{L} \end{aligned}$$

□

Question 2.12

Is it true that any subset $E \subseteq \mathbb{R}$ is \mathcal{L} -measurable? Is it possible to find two disjoint sets $A, B \subset \mathbb{R}$ for which $\lambda^*(A \cup B) < \lambda^*(A) + \lambda^*(B)$? Why?

Solution

Vitali's non-measurable sets

Any measurable set $E \subseteq \mathbb{R}$ with $\lambda(E) > 0$ contains a subset that fails to be measurable. Therefore there exist subsets of \mathbb{R} that are not \mathcal{L} -measurable.

Disjoints sets for which $\lambda^*(A \cup B) < \lambda^*(A) + \lambda^*(B)$

There are disjoint sets $A, B \subseteq \mathbb{R}$ for which:

$$\lambda^*(A \cup B) < \lambda^*(A) + \lambda^*(B)$$

Proof. Assume by contradiction that:

$$\lambda^*(A \cup B) = \lambda^*(A) + \lambda^*(B) \quad \forall A, B \subseteq \mathbb{R}, A \cap B = \emptyset$$

Now $\forall E, Z \subseteq \mathbb{R}$ we write:

$$\lambda^*(\underbrace{Z \cap E}_{=A}) + \lambda^*(\underbrace{Z \cap E^c}_{=B}) = \lambda^*(\underbrace{Z}_{=A \cup B})$$

thus any set E would satisfy the Caratheodory condition (2.3.1) and be \mathcal{L} -measurable which is absurd since we know that Vitali's sets exist. \square

Sheet n. 3

Question 3.1

Write the definition of measurable function. Show the measurability of the composite function.

Solution

Measurable function

Let (X, \mathcal{A}) and (X', \mathcal{A}') be two measurable spaces and f a function:

$$f : X \rightarrow X'$$

f is said to be measurable if:

$$f^{-1}(A) \in \mathcal{A} \quad \forall A \in \mathcal{A}'$$

Measurability of the composite function

Let (X, \mathcal{A}) , (X', \mathcal{A}') and (X'', \mathcal{A}'') be three measurable spaces and $f : X \rightarrow X'$ and $g : X' \rightarrow X''$ two measurable functions. Then the composite function $g \circ f : X \rightarrow X''$ is measurable.

Proof.

$$\begin{aligned} \forall E \in \mathcal{A}' \quad f^{-1}(E) &\in \mathcal{A} \\ \forall F \in \mathcal{A}'' \quad g^{-1}(F) &\in \mathcal{A}' \end{aligned}$$

thus:

$$\forall F \in \mathcal{A}'' \quad (g \circ f)^{-1}(F) = f^{-1} \left[\underbrace{g^{-1}(F)}_{:= E \in \mathcal{A}'} \right] \in \mathcal{A}$$

□

Question 3.2

Characterize measurability of functions and prove it.

Solution

Characterization of Measurability

Let (X, \mathcal{A}) and (X', \mathcal{A}') be two measurable spaces and $\mathcal{C}' \subseteq \mathcal{P}(X')$ such that $\sigma_0(\mathcal{C}') = \mathcal{A}'$ then:

$$f : X \rightarrow X' \text{ measurable} \iff f^{-1}(E) \in \mathcal{A} \quad \forall E \in \mathcal{C}'$$

Proof. Let us prove both sides of the implication:

- (\implies): Suppose f be measurable $\implies \mathcal{C}' \subseteq \mathcal{A}'$ and so we get the thesis.
- (\impliedby): Let us define the following:

$$\Sigma := \{E \subseteq X' : f^{-1}(E) \in \mathcal{A}\}$$

We can easily see that Σ is a σ -algebra so $\mathcal{C}' \subseteq \Sigma$ and thus:

$$\mathcal{A}' = \sigma_0(\mathcal{C}') \subseteq \Sigma$$

and we get the thesis.

□

Question 3.3

Write the definitions of:

- Borel measurable functions;
- Lebesgue measurable functions.

Solution

a) Borel measurable functions

Let $(X, d), (X, \mathcal{B})$ and $(X', d'), (X', \mathcal{B}')$ be couples of metric spaces and measurable spaces. A function f :

$$f : X \rightarrow X' \text{ measurable}$$

is called Borel-measurable or \mathcal{B} -measurable.

b) Lebesgue measurable functions

Let (X, \mathcal{L}) be a measurable space and (X', d') a metric space, (X', \mathcal{B}') a measurable space, then:

$$f : X \rightarrow X' \text{ measurable}$$

is called Lebesgue-measurable or \mathcal{L} -measurable.

Question 3.4

Prove that continuous functions are both Borel and Lebesgue measurable.

Solution

Continuous functions are \mathcal{B} -measurable

A continuous function $f : X \rightarrow X'$ is \mathcal{B} -measurable.

Proof. Let \mathcal{C}' be the class of open sets of X' and \mathcal{C} the class of open sets of X . We have:

$$\forall E \in \mathcal{C}' \quad f^{-1}(E) \in \mathcal{C} \subseteq \mathcal{B} \text{ (by definition of continuity)}$$

and $\mathcal{B}' = \sigma_0(\mathcal{C}')$ so we get the thesis.

□

Continuous functions are \mathcal{L} -measurable

A continuous function $f : X \rightarrow X'$ is \mathcal{L} -measurable.

Proof. Since $\mathcal{B} \subset \mathcal{L}$ and the previous statement has been proven true, the thesis follows trivially.

□

Question 3.5

Characterize Lebesgue measurability of functions and prove it.

Solution

Characterization of Lebesgue measurability

All we must do is apply the Characterization of Measurability (3.2.1) taking $(X, \mathcal{A} = \mathcal{L})$, $(X', \mathcal{A}' = \mathcal{B}')$ and \mathcal{C}' the class of open sets of X' , since $\mathcal{B}' = \sigma_0(\mathcal{C}')$. We then can write:

$$f : X \rightarrow X' \text{ Lebesgue measurable} \iff f^{-1}(E) \in \mathcal{L} \quad \forall E \in \mathcal{C}'$$

Proof. Let us prove both sides of the implication:

- (\implies): Suppose f be Lebesgue measurable $\implies \mathcal{C}' \subseteq \mathcal{B}'$ and so we get the thesis.
- (\impliedby): Let us define the following:

$$\Sigma := \{E \subseteq X' : f^{-1}(E) \in \mathcal{L}\}$$

We can easily see that Σ is a σ -algebra so $\mathcal{C}' \subseteq \Sigma$ and thus:

$$\mathcal{B}' = \sigma_0(\mathcal{C}') \subseteq \Sigma$$

and we get the thesis. □

Question 3.6

Establish and show all equivalent statements to the fact that $f : X \rightarrow \overline{\mathbb{R}}$ is measurable.

Solution

Equivalent statements of measurability

Let (X, \mathcal{A}) be a measurable space and $f : X \rightarrow \overline{\mathbb{R}}$ a function, the following are equal:

- i) f is measurable;
- ii) $\{f > \alpha\} \in \mathcal{A} \quad \forall \alpha \in \mathbb{R}$;
- iii) $\{f \geq \alpha\} \in \mathcal{A} \quad \forall \alpha \in \mathbb{R}$;
- iv) $\{f < \alpha\} \in \mathcal{A} \quad \forall \alpha \in \mathbb{R}$;
- v) $\{f \leq \alpha\} \in \mathcal{A} \quad \forall \alpha \in \mathbb{R}$.

Proof. Let us prove all the coimplications:

(i) \iff (iii):

$$\begin{aligned} \mathcal{A}' = \mathcal{B}(\overline{\mathbb{R}}) &= \sigma_0(\overbrace{\{(\alpha, +\infty] : \alpha \in \mathbb{R}\}}^{\mathcal{C}'}) \\ f \text{ is measurable} &\iff \underbrace{f^{-1}((\alpha, +\infty])}_E \in \mathcal{A} \quad \forall \alpha \in \mathbb{R} \end{aligned}$$

(ii) \implies (iii):

$$\{f \geq \alpha\} = \bigcap_{n=1}^{\infty} \overbrace{\{f > \alpha - \frac{1}{n}\}}^{\in \mathcal{A}} \in \mathcal{A}$$

(iii) \implies (iv):

$$\{f < \alpha\} = \{f \geq \alpha\}^c \in \mathcal{A}$$

(iv) \implies (v):

$$\{f \leq \alpha\} = \bigcap_{n=1}^{\infty} \overbrace{\{f < \alpha + \frac{1}{n}\}}^{\in \mathcal{A}} \in \mathcal{A}$$

(v) \implies (ii):

$$\{f > \alpha\} = \{f \leq \alpha\}^c \in \mathcal{A}$$

□

Question 3.7

Let $f, g \in \mathcal{M}(X, \mathcal{A})$. What can we say about measurability of $\{f < g\}$, $\{f \leq g\}$, $\{f = g\}$? Justify the answer.

Solution

Measurability of $\{f < g\}$, $\{f \leq g\}$, $\{f = g\}$

Let $f, g \in \mathcal{M}(X, \mathcal{A})$, we have:

i) $\{f < g\} \in \mathcal{A}$

ii) $\{f \leq g\} \in \mathcal{A}$

iii) $\{f = g\} \in \mathcal{A}$

Proof.

i) $\{f < g\} = \bigcap_{r \in \mathbb{Q}} \underbrace{\overbrace{\{f < r\}}^{\in \mathcal{A}} \cap \overbrace{\{r < g\}}^{\in \mathcal{A}}}_{\in \mathcal{A}}$

ii) $\{f \leq g\} = \{f > g\}^c \in \mathcal{A}$ by the previous point.

iii) $\{f = g\} = \underbrace{\{f \leq g\}}_{\in \mathcal{A}} \cap \underbrace{\{f \geq g\}}_{\in \mathcal{A}} \in \mathcal{A}$

□

Question 3.8

Let $\{f_n\} \subset \mathcal{M}(X, \mathcal{A})$. Show that $\sup_n f_n, \inf_n f_n, \limsup_n f_n, \liminf_n f_n \in \mathcal{M}(X, \mathcal{A})$. Can there exist two functions $f, g \in \mathcal{M}(X, \mathcal{A})$ such that $\max\{f, g\} \notin \mathcal{M}(X, \mathcal{A})$? Why?

Solution

Measurability of $\sup_n f_n, \inf_n f_n, \limsup_n f_n, \liminf_n f_n$

Let $\{f_n\} \subset \mathcal{M}(X, \mathcal{A})$, we have:

i) $\sup_n f_n \in \mathcal{M}(X, \mathcal{A})$

ii) $\inf_n f_n \in \mathcal{M}(X, \mathcal{A})$

iii) $\limsup_n f_n \in \mathcal{M}(X, \mathcal{A})$

iv) $\liminf_n f_n \in \mathcal{M}(X, \mathcal{A})$

Proof.

- i) $\forall \alpha \in \mathbb{R} \quad \{\sup_{n \in \mathbb{N}} f_n > \alpha\} = \bigcup_{n=1}^{\infty} \{f_n > \alpha\} \in \mathcal{A} \implies \sup_{n \in \mathbb{N}} f_n \in \mathcal{M}$
- ii) $\inf_n f_n = -\sup_{n \in \mathbb{N}} (-f_n) \in \mathcal{M}(X, \mathcal{A})$
- iii) $\limsup_n f_n = \inf_{k \geq 1} \sup_{n \geq k} f_n \in \mathcal{M}(X, \mathcal{A})$
- iv) $\liminf_n f_n = \sup_{k \geq 1} \inf_{n \geq k} f_n \in \mathcal{M}(X, \mathcal{A})$

□

Question 3.9

Let $f, g \in \mathcal{M}(X, \mathcal{A})$. Show that $f + g, f \cdot g \in \mathcal{M}(X, \mathcal{A})$.

Solution

Measurability of $f + g, f \cdot g$

Let $f, g : X \rightarrow \mathbb{R}$ and $f, g \in \mathcal{M}(X, \mathcal{A})$, we have that $f + g, f \cdot g \in \mathcal{M}(X, \mathcal{A})$.

Proof. Let us define a few new functions φ, ψ and χ :

$$\begin{cases} \varphi(x) = X \rightarrow \mathbb{R}^2 & \varphi(x) := (f(x), g(x)) \\ \psi(x) = \mathbb{R}^2 \rightarrow \mathbb{R} & \psi(s, t) := s + t \\ \chi(x) = \mathbb{R}^2 \rightarrow \mathbb{R} & \chi(s, t) := s \cdot t \end{cases} \implies \begin{cases} \psi \circ \varphi = f + g \\ \chi \circ \varphi = f \cdot g \end{cases}$$

Now, clearly $\psi, \chi \in C^0(\mathbb{R}^2)$ (hence measurable), let us prove that φ is also measurable. We use the Characterization of Measurability (3.2.1):

$$\varphi : (X, \mathcal{A}) \rightarrow (\mathbb{R}^2, \mathcal{B}(\mathbb{R}^2)) \text{ is measurable} \iff \forall E \subseteq \mathbb{R}^2 \text{ open } \varphi^{-1}(E) \in \mathcal{A}$$

We take:

$$\begin{aligned} E &= R := (a, b) \times (c, d) \\ \varphi^{-1}(R) &= \{x \in X : (f(x), g(x)) \in R\} \\ &= \{x \in X : f(x) \in (a, b)\} \cap \{x \in X : g(x) \in (c, d)\} \\ &= f^{-1}(a, b) \cap g^{-1}(c, d) \in \mathcal{A} \end{aligned}$$

Thus $\forall E \subseteq \mathbb{R}^2$ open, we may write:

$$\begin{aligned} E &= \bigcup_{k=1}^{\infty} R_k, \quad R_k = (a_k, b_k) \times (c_k, d_k) \\ \varphi^{-1}(E) &= \bigcup_{k=1}^{\infty} \varphi^{-1}(R_k) = \bigcup_{k=1}^{\infty} f^{-1}(a_k, b_k) \cap g^{-1}(c_k, d_k) \in \mathcal{A} \end{aligned}$$

Hence $\varphi \in \mathcal{M}(X, \mathcal{A})$, and we have:

$$\psi \circ \varphi, \chi \circ \varphi \in \mathcal{M}(X, \mathcal{A})$$

□

Question 3.10

Prove that A is measurable if and only if χ_A is a measurable function.

Solution

A is measurable if and only if χ_A is a measurable function

Let $A \subseteq X$ and χ_A be the indicator function of A . We have:

$$\chi_A \in \mathcal{M}(X, \mathcal{A}) \iff A \in \mathcal{A}$$

Proof.

$$\{\chi_A > \alpha\} = \begin{cases} X & \alpha < 0 \\ A & 0 \leq \alpha < 1 \\ \emptyset & \alpha \geq 1 \end{cases}$$

Now, $X, \emptyset \in \mathcal{A}$ by definition, so:

$$A \in \mathcal{A} \iff \chi_A \in \mathcal{M}$$

□

Question 3.11

Prove or disprove the following statements:

- a) $f \in \mathcal{M}(X, \mathcal{A}) \iff f_{\pm} \in \mathcal{M}_{+}(X, \mathcal{A})$;
- b) $f \in \mathcal{M}(X, \mathcal{A}) \iff |f| \in \mathcal{M}(X, \mathcal{A})$.

Solution

Measurability of f_{\pm} and $|f|$

Let $f : X \rightarrow \mathbb{R}$, we have:

- i) $f \in \mathcal{M}(X, \mathcal{A}) \iff f_{\pm} \in \mathcal{M}_{+}(X, \mathcal{A})$
- ii) $f \in \mathcal{M}(X, \mathcal{A}) \iff |f| \in \mathcal{M}(X, \mathcal{A})$

Proof.

- i) • (\implies): if $f \in \mathcal{M}(X, \mathcal{A})$, then we define f_{+} as:

$$f_{+}(x) = \max\{f(x), 0\} \geq 0 \quad \forall x \in X$$

and since $f, 0 \in \mathcal{M}(X, \mathcal{A})$ and \max is a measurable function we have that $f_{+} = \max \circ (f, 0) \in \mathcal{M}_{+}(X, \mathcal{A})$ by (3.1.2). We may analogously prove the same for f_{-} .

- (\impliedby): if $f_{+} \in \mathcal{M}_{+}(X, \mathcal{A})$, then we define $f = f_{+} - f_{-}$, and since $f_{+}, f_{-}, f \in \mathcal{M}(X, \mathcal{A})$ we have that $f \in \mathcal{M}(X, \mathcal{A})$ by (3.9.1).

- ii) $f \in \mathcal{M} \implies f_{+}, f_{-} \in \mathcal{M}$ by the previous point $\implies |f| = f_{+} + f_{-} \in \mathcal{M}$ by (3.9.1).

□

Question 3.12

Write the definition of simple function. What is its canonical form? How can we characterize measurability of a simple function? Write the definition of step function.

Solution

Definition of simple function

Let X be a set and $s : X \rightarrow \mathbb{R}$ a function. We say that s is a simple function if $s(X)$ is a finite set. Furthermore we define the two sets:

$$\mathcal{S}(X, \mathcal{A}) := \{ \text{measurable simple functions} \}$$

$$\mathcal{S}_{+}(X, \mathcal{A}) := \{ \text{measurable simple functions with non-negative values} \}$$

Canonical form of simple function

The canonical form of a simple function is:

$$s(x) = \sum_{i=1}^n c_i \chi_{E_i}(x)$$

where:

$$\begin{aligned} c_i &\in \mathbb{R} \quad \forall i = 1, \dots, n \\ E_i &= \{x \in X : s(x) = c_i\} \quad \forall i = 1, \dots, n \\ X &= \bigcup_{i=1}^n E_i, \quad E_k \cap E_l = \emptyset \quad \forall k \neq l \end{aligned}$$

i.e. E_i is a partition of X .

Measurability of simple function

A simple function is measurable if and only if we have the following:

$$E_i \in \mathcal{A} \quad \forall i = 1, \dots, n$$

i.e. :

$$s(x) \in \mathcal{M}(X, \mathcal{A}) \iff E_i \in \mathcal{A} \quad \forall i = 1, \dots, n$$

this is because $s(x)$ is a linear combination of indicator functions.

Step Functions

Let $I = [a_0, a_1]$ be an interval and $P = \{a_0 \equiv x_0 < x_1 < \dots < x_n \equiv a_1\}$ a partition of I . A function $f : I \rightarrow \mathbb{R}$ is a step function if:

$$f := \sum_{k=0}^{n-1} c_k \chi_{[x_k, x_{k+1})}(x)$$

Question 3.13

State and give a sketch of the proof of the Simple Approximation Theorem.

Solution

Simple Approximation Theorem

Let (X, \mathcal{A}) be a measurable space and $f : X \rightarrow \overline{\mathbb{R}}$. Then there exists a sequence of simple functions $\{s_n\}$ such that:

$$s_n \xrightarrow{n \rightarrow \infty} f \text{ in } X \text{ (pointwise)}$$

Furthermore:

- i) if $f \in \mathcal{M}(X, \mathcal{A})$, then $\{s_n\} \subseteq \mathcal{S}(X, \mathcal{A})$;
- ii) if $f \geq 0 \implies \{s_n\} \uparrow, 0 \leq s_n \leq f$;
- iii) f bounded $\implies s_n \xrightarrow{n \rightarrow \infty} f$ uniformly in X .

Sketch of proof

Let $f \leq 0$, bounded and $0 \leq f \leq 1 \ \forall x \in X$.

$$f : X \rightarrow [0, 1]$$

Let us divide $[0, 1]$ in 2^n intervals of equal length $\forall n \in \mathbb{N}$, then we define:

$$E_k^{(n)} := \left\{ x \in X : \frac{k}{2^n} \leq f(x) \leq \frac{k+1}{2^n} \right\} \quad k = 0, \dots, 2^n - 1$$
$$s_n := \sum_{k=0}^{2^n-1} \frac{k}{2^n} \chi_{E_k^{(n)}}(x) \quad \forall n \in \mathbb{N}$$

Clearly $\{s_n\}$ has the desired properties.

Question 3.14

Write the definitions of $\text{ess sup}_X f$ and $\text{ess inf}_X f$. State their properties and prove some of them.

Solution

Definition of $\text{ess sup}_X f$

Let (X, \mathcal{A}, μ) be a measure space and f a function on X . We define:

$$\text{ess sup}_X f(x) := \inf \left\{ \sup_{x \in N^c} f(x) : N \in \mathcal{N}_\mu \right\}$$

Definition of $\text{ess inf}_X f$

Let (X, \mathcal{A}, μ) be a measurable space and f a function on X . We define:

$$\text{ess inf}_X f(x) := \sup \left\{ \inf_{x \in N^c} f(x) : N \in \mathcal{N}_\mu \right\}$$

Properties of $\text{ess sup}_X f$ and $\text{ess inf}_X f$

Let (X, \mathcal{A}, μ) be a measure space and $f, g \in \mathcal{M}(X, \mathcal{A})$ two functions on X . We have that:

- i) $\exists N \in \mathcal{N}_\mu$ such that $\text{ess sup}_X f = \sup_{x \in N^c} f$ and $f \leq \text{ess sup}_X f$ almost surely $x \in X$;
- ii) $\text{ess sup}_X f = -\text{ess inf}_X -f$;
- iii) $\text{ess sup}_X k \cdot f = k \cdot \text{ess sup}_X f$;
- iv) $f \leq g \implies \text{ess sup}_X f \leq \text{ess sup}_X g$;
- v) $\text{ess sup}_X (f + g) \leq \text{ess sup}_X f + \text{ess sup}_X g$;
- vi) $f = g$ almost everywhere in $X \implies \text{ess sup}_X f = \text{ess sup}_X g$;
- vii) $g \geq 0$ almost everywhere in $X \implies f \cdot g \leq (\text{ess sup}_X f) \cdot g$ almost everywhere in X .

Proof. Let us give a partial proof:

- i) Suppose $\text{ess sup}_X f < +\infty$, $\forall k \in \mathbb{N} \exists N_k \in \mathcal{N}_\mu$ such that:

$$\sup_{x \in N_k} f < \text{ess sup}_X f + \frac{1}{k}$$

We define $N := \bigcup_{k=1}^{\infty} N_k$. Then $N \in \mathcal{N}_{\mu}$ and:

$$\begin{aligned} N^c &= \bigcap_{k=1}^{\infty} N_k^c \subseteq N_k^c \quad \forall k \in \mathbb{N} \\ \implies \operatorname{ess\,sup}_X f &\leq \sup_{N^c} f \leq \sup_{N_k^c} f < \operatorname{ess\,sup}_X f + \frac{1}{k} \quad \forall k \in \mathbb{N} \end{aligned}$$

Now we pass apply a limit $k \rightarrow +\infty$ and we get:

$$\begin{aligned} \sup_{N^c} f &= \operatorname{ess\,sup}_X f \\ N \supseteq \bar{N} &:= \{x \in X : f(x) > \operatorname{ess\,sup}_X f(x)\} \in \mathcal{A} \\ \implies \bar{N} &\in \mathcal{N}_{\mu} \implies f \leq \operatorname{ess\,sup}_X f \text{ almost everywhere in } X \end{aligned}$$

□

Question 3.15

What is \mathcal{L}^{∞} ? Which is the relation between functions finite a.e. and essentially bounded functions? Justify the answer.

Solution

Definition of \mathcal{L}^{∞}

Let (X, \mathcal{A}, μ) be a measure space. A function $f \in \mathcal{M}(X, \mathcal{A})$ is said to be essentially bounded if:

$$\operatorname{ess\,sup}_X f < +\infty$$

and we define the set of essentially bounded functions as:

$$\mathcal{L}^{\infty}(X, \mathcal{A}, \mu) := \{f : X \rightarrow \overline{\mathbb{R}} : f \text{ is essentially bounded} \}$$

Relation between functions finite a.e. and essentially bounded functions

We have that:

1. $f \in \mathcal{L}^{\infty} \implies f$ is finite a.e. in X ;
2. in general if f is finite a.e. in $X \not\implies f \in \mathcal{L}^{\infty}$.

Proof. 1. We can easily see that:

$$|f| \leq \operatorname{ess\,sup} |f| < +\infty \text{ almost everywhere in } X$$

thus f is finite almost everywhere in X ;

2. Let us assume that:

$$f \text{ is finite a.e. in } X \implies f \in \mathcal{L}^{\infty}$$

and let us see a clear counterexample of this, take:

$$f(x) : \mathbb{R} \rightarrow \overline{\mathbb{R}} := \begin{cases} \frac{1}{|x|} & x \neq 0 \\ +\infty & x = 0 \end{cases}$$

Clearly f is finite in $E = \mathbb{R} \setminus \{0\}$, i.e. f is finite a.e. in \mathbb{R} . Let us note that $\lambda(\{0\}) = 0$. Thus:

$$\operatorname{ess\,sup}_X |f| = +\infty \implies f \notin \mathcal{L}^{\infty}$$

□

Sheet n. 4

Question 4.1

Define the Cantor set. State its main properties and prove some of them.

Solution

Definition of the Cantor set

The Cantor set is defined iteratively, let us illustrate the first two steps:

Step 1: We start with the interval $[0, 1]$ and remove from it the open interval $(1/3, 2/3)$. We define the following sets:

$$I_{1,1} = \left(\frac{1}{3}, \frac{2}{3}\right) \quad J_{1,1} = \left[0, \frac{1}{3}\right] \quad J_{1,2} = \left[\frac{2}{3}, 1\right]$$

and:

$$C_1 = \bigcup_{k=1}^2 J_{1,k} \quad \lambda(C_1) = 2 \cdot \frac{1}{3} = \frac{2}{3}$$

Step 2: We now remove the open set $(1/9, 2/9)$ from $J_{1,1}$ and the open set $(7/9, 8/9)$ from $J_{1,2}$. We define the following sets:

$$\begin{aligned} I_{2,1} &= \left(\frac{1}{9}, \frac{2}{9}\right) & J_{2,1} &= \left[0, \frac{1}{9}\right] & J_{2,2} &= \left[\frac{2}{9}, \frac{1}{3}\right] \\ I_{2,2} &= \left(\frac{7}{9}, \frac{8}{9}\right) & J_{2,3} &= \left[\frac{2}{3}, \frac{7}{9}\right] & J_{2,4} &= \left[\frac{8}{9}, 1\right] \end{aligned}$$

and:

$$C_2 = \bigcup_{k=1}^4 J_{2,k} \quad \lambda(C_2) = 4 \cdot \frac{1}{9} = \frac{4}{9}$$

So at the n -th step we will have:

$$C_n = \bigcup_{k=1}^{2^n} J_{n,k} \quad \lambda(C_n) = 2^n \cdot \frac{1}{3^n} = \left(\frac{2}{3}\right)^n$$

Thus we can finally define the Cantor set \mathcal{C} as:

$$\mathcal{C} = \bigcup_{n=1}^{\infty} C_n$$

let us note that since the endpoints of all the closed intervals are always preserved at each step we have that $C_n \supseteq C_{n+1}$ and thus $C_n \downarrow \mathcal{C}$.

Properties of the Cantor set

- i) \mathcal{C} is closed since it is the countable intersection of closed sets (C_n closed $\forall n \in \mathbb{N}$);
- ii) $\mathcal{C} \in \mathcal{B}(\mathbb{R}) \subseteq \mathcal{L}(\mathbb{R})$ by virtue of its closedness;
- iii) $\lambda(\mathcal{C}) = \lim_{n \rightarrow \infty} \lambda(C_n) = \lim_{n \rightarrow \infty} (2/3)^n = 0$ since $\lambda(C_1) = 1/3 < +\infty$ and λ is continuous from above (v).
- iv) $\text{int}(\mathcal{C}) = \emptyset$

Proof.

$$\text{int}(\mathcal{C}) \subseteq \mathcal{C} \quad \lambda(\mathcal{C}) = 0 \implies \lambda(\text{int}(\mathcal{C})) = 0$$

by the monotonicity of λ (ii). Now, since $\text{int}(\mathcal{C})$ is open (\mathcal{C} is closed) it must contain an interval, but intervals have positive measure (this holds true only in $\mathcal{L}(\mathbb{R})$) and thus $\text{int}(\mathcal{C}) = \emptyset$. \square

Alternatively:

Proof. Let us assume that $\text{int}(\mathcal{C}) \neq \emptyset$, then:

$$\exists J \text{ open} \subseteq \text{int}(\mathcal{C})$$

now, since $\lambda(J) = l > 0$ we may write that:

$$\lambda(J) = l > \left(\frac{2}{3}\right)^n = \lambda(C_n) \quad \exists n \in \mathbb{N}$$

in other words $\exists n \in \mathbb{N}$ such that $J \supseteq C_n \implies J \not\subseteq C_n$ which is absurd since we assumed that $J \subseteq \text{int}(\mathcal{C}) \implies J \subseteq C_n \forall n \in \mathbb{N}$. Thus $\text{int}(\mathcal{C}) = \emptyset$. \square

- v) \mathcal{C} is uncountable, indeed each of its elements can be written as an alternating series of 0s and 2s divided by 3^n . This would be equal to approximating each element by going right or left through the sets $J_{n,k}$ where 0 represents a choice to go right and 2 a choice to go left. We can write this as follows:

$$\mathcal{C} = \left\{ x \in [0, 1] \mid x = \sum_{n=1}^{\infty} \frac{x_n}{3^n}, x_n \in \{0, 2\} \right\}$$

and thus \mathcal{C} can be put into a bijection with $\{0, 2\}^{\mathbb{N}}$ which is uncountable.

Question 4.2

Define the Vitali-Lebesgue function. State its main properties and prove some of them.

Solution

Vitali-Lebesgue Function

As for the Cantor set we shall define Vitali's function iteratively as a sequence of functions $\{f_n\}$. This sequence is defined as follows:

$$\begin{aligned} f_0(x) &= 0 \quad x \in [0, 1] \\ f_1(x) &= \begin{cases} \frac{3}{2}t & t \in [0, 1/3] \\ \frac{1}{2} & t \in (1/3, 2/3) \\ \frac{3}{2}t - \frac{1}{2} & t \in [2/3, 1] \end{cases} \\ &\vdots \\ f_n(x) &= \begin{cases} \frac{1}{2}f_{n-1}(3t) & t \in [0, 1/3] \\ f_{n-1}(t) & t \in (1/3, 2/3) \\ \frac{1}{2}f_{n-1}(3t - 2) & t \in [2/3, 1] \end{cases} \end{aligned}$$

and we define Vitali's function V as:

$$f_n \rightarrow V \in C([0, 1])$$

let us prove that such a function exists and is unique.

Proof. Let us prove that f_n is a Cauchy sequence in $C([0, 1])$, we may prove that:

$$\|f\|_\infty = \max_{t \in [0, 1]} |f(t)| \rightarrow \|f_n - f_{n-1}\|_\infty < \frac{1}{2^n}$$

let us assume this to be true, for now, then to prove that $\{f_n\}$ is Cauchy we have to prove that:

$$\|f_m - f_n\|_\infty < \varepsilon \quad \forall m > n \in \mathbb{N}, \exists \varepsilon > 0$$

indeed we may write:

$$\begin{aligned} \|f_m - f_n\|_\infty &= \|f_m - f_{n+1} + f_{n+1} - f_n\|_\infty \\ &\leq \|f_m - f_{n+1}\|_\infty + \|f_{n+1} - f_n\|_\infty \text{ by the triangular inequality} \\ &\leq \sum_{k=n}^m \|f_{k+1} - f_k\|_\infty \text{ by repeating the previous step} \\ &\leq \sum_{k=n}^{m-1} \frac{1}{2^{k+1}} < \varepsilon \text{ since the series is convergent} \end{aligned}$$

thus the limit exists and is unique and we have a function:

$$V : [0, 1] \rightarrow [0, 1]$$

□

Properties of Vitali's function

Vitali's function has the following properties:

- i) $V(0) = 0$, $V(1) = 1$ and V is continuous since it is the uniform limit of continuous functions.
- ii) V is non-decreasing in $[0, 1]$ since f_n is non-decreasing for all $n \in \mathbb{N}$.

Proof. Let $0 \leq x < y \leq 1$ then:

$$V(x) = \lim_{n \rightarrow \infty} f_n(x) \leq \lim_{n \rightarrow \infty} f_n(y) = V(y)$$

□

- iii) $V([0, 1]) = [0, 1]$ since $V \in C([0, 1])$ and $V(0) = 0$ and $V(1) = 1$. Thus by Intermediate value theorem V must cross all the values in between.
- iv) $V' = 0$ almost everywhere since V is constant on $[0, 1] \setminus \mathcal{C}$ and $\lambda(\mathcal{C}) = 0$.

Question 4.3

Write the definitions of the Lebesgue integral of a nonnegative measurable simple function over X and over a measurable subset $E \subseteq X$. Write the main properties of the integral and prove some of them.

Solution

Lebesgue integral of nonnegative simple functions

Let (X, \mathcal{A}, μ) be a measure space and $s \in \mathcal{S}_+(X, \mathcal{A})$ a nonnegative simple function with canonical form as in (3.12.2). We define the Lebesgue integral of s over X as:

$$\int_X s \, d\mu := \sum_{k=1}^n c_k \mu(E_k)$$

And its integral over a measurable subset $E \in \mathcal{A}$ as:

$$\int_E s \, d\mu := \int_X s \cdot \chi_E \, d\mu = \sum_{k=1}^n c_k \mu(E_k \cap E)$$

Properties of the Lebesgue integral

i)

$$\int_X \chi_E \, d\mu = \mu(E) \quad \forall E \in \mathcal{A}$$

ii)

$$\int_N s \, d\mu = 0 \quad \forall N \in \mathcal{N}_\mu$$

iii) Let $s \in \mathcal{S}_+(X, \mathcal{A})$, $c \geq 0$, then:

$$\int_X c \cdot s \, d\mu = c \cdot \int_X s \, d\mu$$

iv) $s, t \in \mathcal{S}_+(X, \mathcal{A})$, then:

$$\int_X (s + t) \, d\mu = \int_X s \, d\mu + \int_X t \, d\mu$$

v) $s, t \in \mathcal{S}_+(X, \mathcal{A})$, such that $s \leq t$ then:

$$\int_X s \, d\mu \leq \int_X t \, d\mu$$

vi) $s \in \mathcal{S}_+(X, \mathcal{A})$, $E \subseteq F \in \mathcal{A}$ then:

$$\int_E s \, d\mu \leq \int_F s \, d\mu$$

Proof.

i) We may write:

$$\chi_E = \sum_{k=1}^2 c_k \chi_{E_k} = \begin{cases} c_1 = 1 & E_1 = E \\ c_2 = 0 & E_2 = E^c \end{cases}$$

thus by applying the definition of the Lebesgue integral we get:

$$\int_X \chi_E \, d\mu = \sum_{k=1}^2 c_k \mu(E_k) = 1 \cdot \mu(E) + 0 \cdot \mu(E^c) = \mu(E)$$

ii) Let us apply the definition:

$$\int_N s \, d\mu = \sum_{k=1}^n c_k \mu(E_k \cap N)$$

but by the monotonicity of μ (ii) we have:

$$E_k \cap N \subseteq N \implies \mu(E_k \cap N) \leq \mu(N) = 0$$

so the previous sum is equal to 0.

□

Question 4.4

Let $s \in \mathcal{S}_+(X, \mathcal{A})$. For any $E \in \mathcal{A}$, let $\varphi(E) := \int_E s d\mu$. Prove that φ is a measure.

Solution

Measure induced by a function

Let (X, \mathcal{A}, μ) be a measure space and $s \in \mathcal{S}_+(X, \mathcal{A})$ a nonnegative simple function. We define the measure φ induced by s as:

$$\varphi(E) := \int_E s d\mu \quad \forall E \in \mathcal{A}$$

Proof. Let us see that φ meets the definition of a measure:

Clearly:

$$\varphi : \mathcal{A} \rightarrow \overline{\mathbb{R}}_+$$

Furthermore:

i) $\varphi(\emptyset) = 0$ by property 2 of the Lebesgue integral (ii).

ii) Let $\{E_n\} \subseteq \mathcal{A}$ disjoint and $E = \bigcup_{k=1}^{\infty} E_k$, let us write:

$$s := \sum_{l=1}^m d_l \chi_{F_l} \quad F_l \in \mathcal{A}$$

thus:

$$\begin{aligned} \varphi(E) &= \int_E s d\mu = \sum_{l=1}^m d_l \mu(F_l \cap E) \\ &= \sum_{l=1}^m d_l \sum_{k=1}^{\infty} \mu(F_l \cap E_k) \text{ by the } \sigma\text{-additivity of } \mu \text{ (ii)} \\ &= \sum_{k=1}^{\infty} \sum_{l=1}^m d_l \mu(F_l \cap E_k) \\ &= \sum_{k=1}^{\infty} \int_{E_k} s d\mu = \sum_{k=1}^{\infty} \varphi(E_k) \end{aligned}$$

□

Question 4.5

Write the two possible equivalent definitions of Lebesgue integral of a measurable nonnegative function.

Solution

Let $f : X \rightarrow \overline{\mathbb{R}}_+$ be a measurable nonnegative function ($f \in \mathcal{M}_+(X, \mathcal{A})$). Let us define the set \mathcal{S}_f :

$$\mathcal{S}_f = \{s \in \mathcal{S}_+ : s \leq f \text{ in } X\}$$

We then have two possible and equivalent definitions of the Lebesgue integral of f .

Definition by sup

We define the integral of f as:

$$\int_X f d\mu = \sup_{s \in \mathcal{S}_f} \int_X s d\mu$$

Definition by lim

Thanks to the Simple Approximation Theorem (3.13.1) we know:

$$\exists \{s_n\} \subseteq \mathcal{S}_f \quad s_n \leq s_{n+1} \quad n \in \mathbb{N}, \quad s_n \xrightarrow{n \rightarrow \infty} s \text{ in } X$$

So we can define the integral as:

$$\int_X f d\mu = \lim_{n \rightarrow \infty} \int_X s_n d\mu$$

Let us note that the integral must be independent of the choice of the sequence $\{s_n\}$.

Question 4.6

State and prove the Chebychev inequality.

Solution

Chebychev inequality

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ then $\forall c > 0$ we have:

$$\mu(\{f \geq c\}) \leq \frac{1}{c} \int_{\{f \geq c\}} f d\mu \leq \frac{1}{c} \int_X f d\mu$$

Proof. Clearly

$$E_C := \{f \geq c\} \in \mathcal{A} \text{ since } f \in \mathcal{M}_+(X, \mathcal{A}) \text{ (see (iii))}$$

and we have that:

$$c \cdot \chi_{E_C} \leq f \cdot \chi_{E_C}$$

thus by the monotonicity of the integral for functions (v) and for sets (vi) we have:

$$c \cdot \mu(E_C) = \int_X c \cdot \chi_{E_C} d\mu \leq \int_X f \cdot \chi_{E_C} d\mu = \int_{E_C} f d\mu \leq \int_X f d\mu$$

so we have the Chebychev inequality. □

Question 4.7

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ be such that $\int_X f d\mu < +\infty$. Show that f is finite a.e. in X .

Solution

f is finite a.e. in X if $\int_X f d\mu < +\infty$

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ be such that $\int_X f d\mu < +\infty$, then f is finite a.e. in X .

Proof. Let us note that the thesis is equivalent to $\mu(\{f = +\infty\}) = 0$. Let us define:

$$\{f = +\infty\} = \bigcap_{n=1}^{\infty} \{f > n\}$$

Clearly we have that:

a) $\{f > n\} \downarrow \{f = +\infty\}$

b) $\mu(\{f > n\}) \leq \frac{1}{n} \cdot \int_X f d\mu \quad \forall n \in \mathbb{N}$ by the Chebychev inequality (4.6.1).

So since $\mu(\{f > 1\}) \leq \frac{1}{1} \cdot \int_X f d\mu < +\infty$ we may apply the continuity from above of μ (v):

$$\mu(\{f = +\infty\}) = \mu\left(\bigcap_{n=1}^{\infty} \{f > n\}\right) = \lim_{n \rightarrow \infty} \mu(\{f > n\}) = \lim_{n \rightarrow \infty} \frac{1}{n} \cdot \underbrace{\int_X f d\mu}_{< +\infty} \longrightarrow 0$$

□

Question 4.8

State and prove the vanishing lemma for functions $f \in \mathcal{M}_+(X, \mathcal{A})$.

Solution

Vanishing lemma for $f \in \mathcal{M}_+(X, \mathcal{A})$

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ be such that $\int_X f d\mu = 0$, then we have that $f = 0$ a.e. in X .

Proof. Let us note that the thesis is equivalent to $\mu(\{f > 0\}) = 0$. Let us define:

$$\{f > 0\} = \bigcup_{n=1}^{\infty} \left\{ f > \frac{1}{n} \right\}$$

Clearly we have that:

a) $\{f > \frac{1}{n}\} \uparrow \{f > 0\}$

b) $\frac{1}{n} \cdot \chi_{\{f > \frac{1}{n}\}} \leq f \cdot \chi_{\{f > \frac{1}{n}\}}$

by Chebychev inequality (4.6.1) we have:

$$\mu\left(\left\{f > \frac{1}{n}\right\}\right) \leq \frac{1}{1/n} \cdot \int_X f d\mu = 0 \quad \forall n \in \mathbb{N}$$

thus by the continuity from below of μ (iv) we have:

$$\mu(\{f > 0\}) = \mu\left(\bigcup_{n=1}^{\infty} \left\{f > \frac{1}{n}\right\}\right) = \lim_{n \rightarrow \infty} \mu\left(\left\{f > \frac{1}{n}\right\}\right) = 0$$

□

Question 4.9

State and prove the Monotone Convergence Theorem (or Beppo Levi Theorem).

Solution

Monotone Convergence Theorem

Let $\{f_n\} \subseteq \mathcal{M}_+(X, \mathcal{A})$ and $f : X \rightarrow \overline{\mathbb{R}}_+$ be such that:

i) $f_n \leq f_{n+1}$ in $X \quad \forall n \in \mathbb{N}$

ii) $f_n \xrightarrow{n \rightarrow \infty} f$ pointwise in X

then:

$$\lim_{n \rightarrow \infty} \int_X f_n d\mu = \int_X \lim_{n \rightarrow \infty} f_n d\mu = \int_X f d\mu$$

Proof. $f \in \mathcal{M}_+(X, \mathcal{A})$

by monotonicity of the integral for functions (v) we have:

$$\alpha := \int_X f_n d\mu \leq \int_X f_{n+1} d\mu \leq \int_X f d\mu \longrightarrow \alpha \leq \int_X f d\mu$$

now, we have to prove that $\alpha \geq \int_X f d\mu$. Indeed $\forall \varepsilon \in (0, 1)$, $\forall s \in \mathcal{S}_f$ let:

$$E_n := \{(1 - \varepsilon)s \leq f_n\} \quad n \in \mathbb{N}$$

Let us note that:

- a) $\{E_n\} \subseteq \mathcal{A}$;
- b) $\{E_n\} \uparrow$, since $\{f_n\} \uparrow$;
- c) $X = \bigcup_{n=1}^{\infty} E_n$.

Clearly $\bigcup_{n=1}^{\infty} E_n \subseteq X$, we have to show that $X \subseteq \bigcup_{n=1}^{\infty} E_n$. Now, let us fix $x \in X$, we have two possibilities:

- $f(x) = +\infty$: then $\exists \bar{n} \in \mathbb{N}$ such that $\forall n > \bar{n}$:

$$(1 - \varepsilon)s(x) < f_n(x) \implies x \in E_n \quad \forall n > \bar{n} \implies x \in \bigcup_{n=1}^{\infty} E_n$$

- $f(x) < +\infty$: then $\exists \bar{n} \in \mathbb{N}$ such that $\forall n > \bar{n}$:

$$(1 - \varepsilon)s(x) \leq (1 - \varepsilon)f(x) < f_n(x) \implies x \in E_n \quad \forall n > \bar{n} \implies x \in \bigcup_{n=1}^{\infty} E_n$$

Thus we have that $X \subseteq \bigcup_{n=1}^{\infty} E_n$ and $\bigcup_{n=1}^{\infty} E_n \subseteq X \implies X = \bigcup_{n=1}^{\infty} E_n$.

It clearly follows that:

$$(1 - \varepsilon) \cdot \int_{E_n} s \, d\mu \leq \int_{E_n} f_n \, d\mu \leq \int_X f \, d\mu$$

now let $n \rightarrow \infty$ ($E_n \xrightarrow{n \rightarrow \infty} X$):

$$(1 - \varepsilon) \cdot \int_X s \, d\mu \leq \lim_{n \rightarrow \infty} \int_X f_n \, d\mu = \alpha$$

but since $\varepsilon \in (0, 1)$ can be arbitrarily small we have:

$$\int_X s \, d\mu \leq \alpha \implies \sup_{s \in \mathcal{S}_f} \int_X s \, d\mu = \int_X f \, d\mu \leq \alpha$$

thus we have proved that $\int_X f \, d\mu = \alpha$. □

Question 4.10

State and prove Fatou's Lemma.

Solution

Fatou's lemma

Let $\{f_n\} \subseteq \mathcal{M}_+(X, \mathcal{A})$, then:

$$\liminf_{n \rightarrow \infty} \int_X f_n \, d\mu \geq \int_X \left(\liminf_{n \rightarrow \infty} f_n \right) d\mu$$

Proof. We already know that $\liminf_{n \rightarrow \infty} f_n \in \mathcal{M}_+(X, \mathcal{A})$ by (3.8.1).

Let us define a new sequence $\{g_n\}$ such that:

$$g_k : X \rightarrow \overline{\mathbb{R}}_+ \quad g_k := \inf_{n \geq k} f_n$$

We can clearly see that:

- a) $\{g_n\} \subseteq \mathcal{M}_+(X, \mathcal{A})$, $\{g_n\} \uparrow$;
- b) $g_k \leq f_k$ for all $k \in \mathbb{N}$;
- c) $\lim_{k \rightarrow \infty} g_k = \sup_{k \geq 1} g_k = \sup_{k \geq 1} \inf_{n \geq k} f_n = \liminf_{n \rightarrow \infty} f_n$.

thus by monotonicity of the integral for functions (v) and (b) we have:

$$\int_X g_k d\mu \leq \int_X f_k d\mu \quad \forall k \in \mathbb{N}$$

Now, since $\{g_n\}$ is an increasing sequence so is $\int_X g_k d\mu$ and thus it admits a limit (which coincides with its \liminf), thus, if we apply the \liminf to both sides, we have:

$$\liminf_{k \rightarrow \infty} \int_X g_k d\mu = \lim_{k \rightarrow \infty} \int_X g_k d\mu \leq \liminf_{k \rightarrow \infty} \int_X f_k d\mu$$

Now let us apply the Monotone Convergence Theorem (4.9.1) to the right hand side:

$$\int_X \lim_{k \rightarrow \infty} g_k d\mu \stackrel{(c)}{=} \int_X \left(\liminf_{n \rightarrow \infty} f_n \right) d\mu \leq \liminf_{k \rightarrow \infty} \int_X f_k d\mu$$

and so we have obtained our thesis. □

Sheet n. 5

Question 5.1

State and prove the theorem concerning integration of series with general terms $f_n \in \mathcal{M}_+(X, \mathcal{A})$.

Solution

Integral of a series with positive terms

Let $\{f_n\} \subseteq \mathcal{M}_+(X, \mathcal{A})$, $f_n : X \rightarrow \overline{\mathbb{R}}_+ \forall n \in \mathbb{N}$ then:

$$\int_X \left(\sum_{n=1}^{\infty} f_n \right) d\mu = \sum_{n=1}^{\infty} \left(\int_X f_n d\mu \right)$$

Proof. Let us provide a proof of our own making.¹

Clearly $\sum_{n=1}^{\infty} f_n \in \mathcal{M}_+(X, \mathcal{A})$, since each addendum is a non-negative measurable function. Let us now note that:

$$\sum_{k=1}^n f_k \uparrow_{n \rightarrow \infty} \sum_{k=1}^{\infty} f_k$$

indeed:

$$\begin{aligned} \sum_{k=1}^n f_k &\xrightarrow{n \rightarrow \infty} \sum_{k=1}^{\infty} f_k \text{ pointwise in } X \\ \sum_{k=1}^n f_k &\leq \sum_{k=1}^n f_k + f_{n+1} = \sum_{k=1}^{n+1} f_k \text{ in } X \forall n \in \mathbb{N} \end{aligned}$$

so we may apply the Monotone Convergence Theorem (4.9.1) to conclude:

$$\int_X \left(\sum_{n=1}^{\infty} f_n \right) d\mu = \int_X \left(\lim_{n \rightarrow \infty} \sum_{k=1}^n f_k \right) d\mu \stackrel{MCT}{=} \lim_{n \rightarrow \infty} \int_X \left(\sum_{k=1}^n f_k \right) d\mu$$

Now, for our last step, let us apply the linearity of the integral:

$$\lim_{n \rightarrow \infty} \int_X \left(\sum_{k=1}^n f_k \right) d\mu = \lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\int_X f_k \right) d\mu = \sum_{k=1}^{\infty} \left(\int_X f_k d\mu \right)$$

□

Question 5.2

Let $f \in \mathcal{M}_+(X, \mathcal{A})$. Show that $\nu(E) := \int_E f d\mu$ is a measure; state and prove its properties.

¹This proof has been reviewed by professor Punzo and stated to be correct.

Solution

Measure induced by a function

Let $f \in \mathcal{M}_+(X, \mathcal{A})$, then $\nu(E) := \int_E f d\mu$, $\nu : \mathcal{A} \rightarrow \overline{\mathbb{R}}_+$ is a measure.

Proof. Let us show that ν meets the definition of a measure:

i) $\nu(\emptyset) = 0$ thanks to the properties of the integral (see ii), since $\mu(\emptyset) = 0$.

ii) Let $\{E_n\} \subseteq \mathcal{A}$ disjoint such that $\bigcup_{k=1}^{\infty} E_k = X$, then:

$$\begin{aligned} \nu(E) &= \int_X f \cdot \chi_E d\mu = \int_X \left(f \cdot \sum_{k=1}^{\infty} \chi_{E_k} \right) d\mu \text{ thanks to the disjointedness of } \{E_n\} \\ &= \sum_{k=1}^{\infty} \left(\int_X f \cdot \chi_{E_k} d\mu \right) = \sum_{k=1}^{\infty} \nu(E_k) \end{aligned}$$

The penultimate passage was achieved thanks to (5.1.1)

□

Properties of the induced measure

i) Let $g \in \mathcal{M}_+(X, \mathcal{A})$, then:

$$\int_X g d\nu = \int_X g \cdot f d\mu$$

ii) $\forall E \in \mathcal{A} \mu(E) = 0 \implies \nu(E) = 0$

iii) $\forall f \in \mathcal{M}_+ \nu(E) = 0 \implies \mu(E) = 0$

Proof.

i) Let us show this equality with $g \equiv s \in \mathcal{S}_+(X, \mathcal{A})$, with canonical form:

$$s = \sum_{k=1}^n c_k \cdot \chi_{F_k}, \quad \{F_k\} \subseteq \mathcal{A}, \quad X = \bigcup_{k=1}^n F_k$$

then:

$$\begin{aligned} \int_X s d\nu &= \sum_{k=1}^n c_k \cdot \nu(F_k) = \sum_{k=1}^n c_k \cdot \left(\int_X f d\mu \right) \\ &= \int_X \left(\sum_{k=1}^n c_k \cdot f \cdot \chi_{F_k} \right) d\mu \end{aligned}$$

If $g \in \mathcal{M}_+(X, \mathcal{A})$ then we can get the thesis by approximation (3.13.1).

ii) $\nu(E) = 0$ thanks to the properties of the integral (ii) since $\mu(E) = 0$.

iii) Let us take the function $\chi_E \in \mathcal{M}_+(X, \mathcal{A})$ (see 3.10.1). Then, since the hypothesis is true $\forall f \in \mathcal{M}_+$, we may write:

$$\nu(E) = \int_E \chi_E d\mu = 1 \cdot \mu(E) = 0 \implies \mu(E) = 0$$

□

Question 5.3

Let $f, g \in \mathcal{M}_+(X, \mathcal{A})$. Show that if $f = g$ a.e. in X then $\int_X f d\mu = \int_X g d\mu$.

Solution

$$f = g \text{ a.e.} \implies \int_X f d\mu = \int_X g d\mu$$

Let $f, g \in \mathcal{M}_+(X, \mathcal{A})$ such that $f = g$ a.e. in X , then:

$$\int_X f d\mu = \int_X g d\mu$$

Proof. Let us define the following set:

$$N := \{x \in X : f(x) \neq g(x)\} \in \mathcal{A}$$

Clearly we have that:

$$\begin{aligned} \mu(N) &= 0 \\ \int_{N^c} f d\mu &= \int_{N^c} g d\mu \end{aligned}$$

Both results are a consequence of the definition of almost everywhere. Thus we may write:

$$\begin{aligned} \int_X f d\mu &= \int_N f d\mu + \int_{N^c} f d\mu = \int_{N^c} g d\mu \\ &= \underbrace{\int_N g d\mu}_{=0} + \int_{N^c} g d\mu = \int_X g d\mu \end{aligned}$$

let us note that we have partitioned X with N and N^c . □

Question 5.4

Write the definition of: integrable functions; Lebesgue integral; $\mathcal{L}^1(X, \mathcal{A}, \mu)$.

Solution

Integrable function

Let $f : X \rightarrow \overline{\mathbb{R}}_+$ be a function, we say that f is integrable on X if $f \in \mathcal{M}(X, \mathcal{A})$ and:

$$\int_X f_+ d\mu < \infty \quad \int_X f_- d\mu < \infty$$

let us note that both f_+ and f_- are non-negative measurable functions ($f_{\pm} \in \mathcal{M}_+(X, \mathcal{A})$).

$$\mathcal{L}^1(X, \mathcal{A}, \mu)$$

We define $\mathcal{L}^1(X, \mathcal{A}, \mu)$ as the set of all integrable functions $f : X \rightarrow \overline{\mathbb{R}}$:

$$\mathcal{L}^1(X, \mathcal{A}, \mu) := \left\{ f : X \rightarrow \overline{\mathbb{R}} : f \in \mathcal{M}(X, \mathcal{A}), \int_X f_{\pm} dx < +\infty \right\}$$

Lebesgue integral

Let $f \in \mathcal{L}^1$, then we define its integral as:

$$\int_X f d\mu := \int_X f_+ d\mu - \int_X f_- d\mu$$

this is called the Lebesgue integral of f . Moreover we define:

$$\int_E f d\mu := \int_X f \cdot \chi_E d\mu = \int_E f_+ \cdot \chi_E d\mu - \int_E f_- \cdot \chi_E d\mu$$

Question 5.5

Let $f : X \rightarrow \overline{\mathbb{R}}$. How is the integrability of f related to that of f_{\pm} and of $|f|$? Justify the answer. Show that if $f \in \mathcal{L}^1$, then $|\int_X f d\mu| \leq \int_X |f| d\mu$. Give an alternative definition of $\mathcal{L}^1(X, \mathcal{A}, \mu)$.

Solution

Properties of the Lebesgue integral

Let $f : X \rightarrow \overline{\mathbb{R}}$ be a function, then:

- i) $f \in \mathcal{L}^1 \iff f_{\pm} \in \mathcal{L}^1$
- ii) $f \in \mathcal{L}^1 \iff f \in \mathcal{M} \text{ and } |f| \in \mathcal{L}^1$
- iii) $f \in \mathcal{L}^1 \implies |\int_X f d\mu| \leq \int_X |f| d\mu$

Proof.

- i) if $f \in \mathcal{L}^1$ then by definition (\iff) we have that:

$$f \in \mathcal{M} \quad \text{and} \quad \int f_{\pm} d\mu < \infty$$

Now, $f \in \mathcal{M} \iff f_{\pm} \in \mathcal{M}_+$ by (a) thus we have that:

$$f_{\pm} \in \mathcal{M}, \quad \int f_{\pm} d\mu < \infty \iff f_{\pm} \in \mathcal{L}^1$$

and the two conditions are equivalent.

- ii) ² as above, if $f \in \mathcal{L}^1$ then by definition (\iff) we have that:

$$f \in \mathcal{M} \quad \text{and} \quad \int f_{\pm} d\mu < \infty$$

Now, $f \in \mathcal{M} \iff |f| \in \mathcal{M}_+$ by (b) thus we have that:

$$|f| \in \mathcal{M}, \quad \int |f| d\mu < \infty \iff |f| \in \mathcal{L}^1$$

this is true by virtue of the previous point and the fact that $|f| = f_+ + f_-$, indeed:

$$\int |f| d\mu = \int f_+ d\mu + \int f_- d\mu < \infty$$

since each addendum is finite. Thus the two conditions are equivalent.

- iii) Let $f \in \mathcal{L}^1$, then thanks to the triangular inequality:

$$\begin{aligned} \left| \int_X f d\mu \right| &= \left| \int_X f_+ d\mu - \int_X f_- d\mu \right| \\ &\leq \left| \int_X f_+ d\mu \right| + \left| \int_X f_- d\mu \right| \\ &= \int_X f_+ d\mu + \int_X f_- d\mu \\ &= \int_X |f| d\mu \end{aligned}$$

□

²We may also use the previous point and the fact that \mathcal{L}^1 is a vector space, but we'll see this later.

Alternative definition of \mathcal{L}^1

³ We can also more compactly define $\mathcal{L}^1(X, \mathcal{A}, \mu)$ through the absolute value:

$$\mathcal{L}^1(X, \mathcal{A}, \mu) := \left\{ f : X \rightarrow \mathbb{R} : f \in \mathcal{M}(X, \mathcal{A}), \int_X |f| d\mu < +\infty \right\}$$

Question 5.6

Prove that \mathcal{L}^1 is a vector space.

Solution

\mathcal{L}^1 is a vector space

$\mathcal{L}^1(X, \mathcal{A}, \mu)$ is a vector space.

Proof. Let $f, g \in \mathcal{L}^1$ and $\lambda \in \mathbb{R}$, then:

$$\begin{aligned} &\implies f_{\pm}, g_{\pm} \text{ finite a.e. in } X \text{ by (4.7.1)} \\ &\implies f, g \text{ finite a.e. in } X \end{aligned}$$

so we can define:

$$h := f + \lambda g \text{ defined a.e. in } X$$

clearly $h \in \mathcal{M}$ by the properties of measurable functions (3.9.1) and:

$$\int_X |h| d\mu = \int_X |f| + |\lambda| \int_X |g| d\mu < \infty$$

since both addenda are finite. Thus $h \in \mathcal{L}^1$ and \mathcal{L}^1 is a vector space. □

Question 5.7

State and prove the vanishing lemma for \mathcal{L}^1 functions.

Solution

Vanishing lemma for $f \in \mathcal{L}^1$

Let $f \in \mathcal{L}^1(X, \mathcal{A}, \mu)$ be such that:

$$\int_E f d\mu = 0 \quad \forall E \in \mathcal{A}$$

then $f = 0$ a.e. in X .

Proof. Let us define two sets:

$$\begin{aligned} E_+ &:= \{x \in X : f(x) \geq 0\} \\ E_- &:= \{x \in X : f(x) \leq 0\} \end{aligned}$$

they are both in \mathcal{A} since $f \in \mathcal{M}$ (see iii), so we have that:

$$\begin{aligned} \int_{E_+} f d\mu = 0 &\implies f = 0 \text{ a.e. in } E_+ \\ \int_{E_-} f d\mu = 0 &\implies f = 0 \text{ a.e. in } E_- \end{aligned}$$

so we have that $f = 0$ a.e. in $X = E_+ \cup E_-$. □

³This definition has not been directly provided by prof. Punzo. I found no reference to this definition neither in my personal notes nor his, rather I found it in a student's notes from last year's course. Nevertheless, it is clearly attested in the literature and it is equivalent and alternative to the previous definition.

Question 5.8

Let $f \in \mathcal{L}^1$, $g \in \mathcal{M}$, $f = g$ a.e. in X . Show that $g \in \mathcal{L}^1$ and $\int_X g d\mu = \int_X f d\mu$.

Solution

$$f = g \text{ a.e.} \implies g \in \mathcal{L}^1 \text{ and } \int_X g d\mu = \int_X f d\mu$$

Let $f \in \mathcal{L}^1$, $g \in \mathcal{M}$ and $f = g$ a.e. in X . Then:

$$g \in \mathcal{L}^1 \text{ and } \int_X f d\mu = \int_X g d\mu$$

Proof. We have that:

$$\begin{aligned} f_+ = g_+ \text{ a.e. in } X \text{ and } f_- = g_- \text{ a.e. in } X \\ \implies \int_X f_+ d\mu = \int_X g_+ d\mu \text{ and } \int_X f_- d\mu = \int_X g_- d\mu \end{aligned}$$

thanks to (5.3.1), thus we get:

$$\int_X f d\mu = \int_X f_+ d\mu + \int_X f_- d\mu = \int_X g_+ d\mu + \int_X g_- d\mu = \int_X g d\mu$$

□

Question 5.9

State and prove the Lebesgue theorem. In which case it is simple to find a dominating function?

Solution

Lebesgue theorem (or Dominated convergence theorem)

Let $\{f_n\} \subseteq \mathcal{M}(X, \mathcal{A})$ be a sequence of measurable functions and $f \in \mathcal{M}(X, \mathcal{A})$ be a function such that:

$$f_n \xrightarrow{n \rightarrow \infty} f \text{ a.e. in } X$$

if $\exists g \in \mathcal{L}^1$ such that:

$$|f_n| \leq g \text{ a.e. in } X \forall n \in \mathbb{N}$$

then:

$$f_n, f \in \mathcal{L}^1 \text{ and } \int_X |f_n - f| d\mu \xrightarrow{n \rightarrow \infty} 0$$

in particular:

$$\int_X f_n d\mu \xrightarrow{n \rightarrow \infty} \int_X f d\mu$$

Proof. We shall prove this theorem by applying Fatou's lemma (4.10.1).

Now since $|f_n| \leq g$ we can pass the limit and get:

$$|f| \leq g \text{ a.e. in } X$$

So we have:

$$\begin{aligned} \int_X |f_n| d\mu &\leq \int_X g d\mu \quad \forall n \in \mathbb{N} \\ \int_X |f| d\mu &\leq \int_X g d\mu \end{aligned}$$

so since $f_n, f \in \mathcal{M}$ and $g \in \mathcal{L}^1$ we can deduce that:

$$\implies f_n, f \in \mathcal{L}^1$$

So they are also finite a.e., let us now define a new sequence $\{g_n\}$:

$$g_n := 2g - |f_n - f| \quad \forall n \in \mathbb{N}$$

by the previous inequalities we get:

$$|f_n - f| \leq |f_n| + |f| \leq 2g \text{ a.e. in } X \quad \forall n \in \mathbb{N}$$

therefore:

$$g_n \geq 0 \text{ a.e. in } X \quad \forall n \in \mathbb{N} \implies g_n \in Mes_+$$

thus we can write:

$$\begin{aligned}
2 \int_X g \, d\mu &= \int_X \left(\lim_{n \rightarrow \infty} g_n \right) \, d\mu \\
&\leq \liminf_{n \rightarrow \infty} \int_X g_n \, d\mu \text{ by Fatou's lemma 4.10.1} \\
&= \liminf_{n \rightarrow \infty} \int_X [2g - |f_n - f|] \, d\mu \\
&= 2 \int_X g \, d\mu - \limsup_{n \rightarrow \infty} \left(\int_X |f_n - f| \, d\mu \right)
\end{aligned}$$

thus we may simplify $2 \int_X g \, d\mu$ on both sides and invert the inequality sign we get:

$$\limsup_{n \rightarrow \infty} \left(\int_X |f_n - f| \, d\mu \right) \leq 0$$

so since $\int_X |f_n - f| \, d\mu \geq 0$ it admits a limit and we have:

$$\lim_{n \rightarrow \infty} \int_X |f_n - f| \, d\mu = 0$$

Moreover:

$$\left| \int_X f_n \, d\mu - \int_X f \, d\mu \right| \leq \lim_{n \rightarrow \infty} \int_X |f_n - f| \, d\mu \xrightarrow{n \rightarrow \infty} 0$$

□

Simple case for the Lebesgue Theorem

If we have the following situation:

1. $\mu(X) < +\infty$
2. $\exists M > 0: |f_n| \leq M \text{ a.e. in } X \, \forall n \in \mathbb{N}$

Then we can choose $g := M$ and we get:

$$\int_X |g| \, d\mu = \int_X M \, d\mu = M \cdot \mu(X) < +\infty \iff g \in \mathcal{L}^1$$

thus we have easily met the thesis of the Lebesgue Theorem (5.9.1).

Question 5.10

Describe the relations between Peano-Jordan and Lebesgue measures, and between the Riemann (also in the generalized sense) and the Lebesgue integral.

Solution

Every Peano-Jordan-measurable set is Lebesgue measurable

Let $E \subseteq \mathbb{R}^n$, if E is Peano-Jordan-measurable then it is also Lebesgue-measurable ($E \in \mathcal{L}(\mathbb{R}^n)$) and the its measures coincide:

$$m_{PJ}(E) = \lambda(E)$$

Thus the set of Peano-Jordan-measurable sets is strictly included in the set of Lebesgue-measurable sets. Indeed the set $[0, 1] \cap \mathbb{Q}$ is Lebesgue-measurable (with measure zero) but is not Peano-Jordan-measurable (this is due to the fact that Peano-Jordan-measurable sets do not form a σ -algebra).

The Riemann integral and the Lebesgue integral

Proper integrals

Let $I = [a, b]$ be a closed interval and $R(I)$ the set of Riemann-integrable functions over I . For any function $f \in R(I)$ we have $f \in \mathcal{L}^1(I, \mathcal{L}(I), \lambda)$ and:

$$\int_I f d\lambda = \int_a^b f(x) dx$$

To state it plainly, we can say that the set of R-integrable functions and the set of \mathcal{L} -integrable functions coincide on closed intervals and the integrals of such functions also coincide.

Improper integrals

Let $I = (\alpha, \beta)$ and let $R^i(I)$ be the set of functions $f : I \rightarrow \mathbb{R}$ integrable in the generalized (improper) sense. Then we have:

i) $f \in R^i(I) \implies f \in \mathcal{M}(I, \mathcal{L}(I))$

ii) $|f| \in R^i(I) \implies f \in \mathcal{L}^1(I, \mathcal{L}(I), \lambda)$ and moreover:

$$\int_I f d\lambda = \int_\alpha^\beta f(x) dx$$

Let us note here the crucial fact that this statement does not imply (as is instead the case for sets) that all R^i -integrable functions are also \mathcal{L} -integrable. This is due to the requirement that the absolute value of f be in \mathcal{L}^1 .

Counter-Example

take the function:

$$f(x) := \begin{cases} \frac{\sin(x)}{x} & x \neq 0 \\ 1 & x = 0 \end{cases} \quad f : I = [0, +\infty) \rightarrow \mathbb{R}$$

and on one hand we have that:

$$f \in R^i(I) \quad \int_0^\infty \frac{\sin(x)}{x} dx = \frac{\pi}{2}$$

while on the other we have:

$$\int_{\mathbb{R}_+} \left| \frac{\sin(x)}{x} \right| d\lambda = \int_0^\infty \left| \frac{\sin(x)}{x} \right| dx = +\infty \implies f \notin \mathcal{L}^1$$

Therefore we may conclude that not all R^i -integrable functions are also L-Integrable.

Question 5.11

State the theorem for integration of series (without sign restriction on the general term f_n).

Solution

Integration of series with general terms

Let $\{f_n\} \subseteq \mathcal{L}^1$ be such that:

$$\sum_{n=1}^{\infty} \left(\int_X |f_n| \right) d\mu < +\infty$$

then the series $\sum_{n=1}^{\infty} f_n$ converges a.e. in X and we have that:

$$\int_X \left(\sum_{n=1}^{\infty} f_n \right) d\mu = \sum_{n=1}^{\infty} \left(\int_X f_n d\mu \right)$$

Question 5.12

Write the definitions of L^1 and of L^∞ . Show that they are metric spaces. Are \mathcal{L}^1 and \mathcal{L}^∞ metric spaces?

Solution

Definition of L^1

Let (X, \mathcal{A}, μ) be a measure space and let R be the equivalence relation (see 1.3.1) such that:

$$fRg \iff f = g \text{ a.e. in } X$$

then we define L^1 as the quotient set of \mathcal{L}^1 with respect to this relation:

$$L^1(X, \mathcal{A}, \mu) := \mathcal{L}^1(X, \mathcal{A}, \mu)/R$$

and we denote the classes of equivalence inside of it as:

$$[f] := \{g \in \mathcal{L}^1 : fRg\}$$

Definition of L^∞

As done above we define L^∞ as:

$$L^\infty(X, \mathcal{A}, \mu) := \mathcal{L}^\infty(X, \mathcal{A}, \mu)/R$$

L^1 and L^∞ are metric spaces

Both L^1 and L^∞ are metric spaces with the following distance functions:

$$d_1(f, g) := \int_X |f - g| d\mu \quad d_\infty(f, g) := \operatorname{ess\,sup}_X |f - g|$$

Proof. Let us prove this for L^1 only, as the proof for L^∞ is analogous.

Now, let us show that d_1 meets the definition of a distance, $d_1 : L^1 \times L^1 \rightarrow \mathbb{R}$. Indeed, since $f, g \in L^1$ ($\int_X f d\mu, \int_X g d\mu < +\infty$), we have:

$$\int_X |f - g| d\mu \leq \int_X |f| d\mu + \int_X |g| d\mu < +\infty$$

moreover:

- i) $d(f, g) \geq 0 \forall f, g \in L^1$;
- ii) $d(f, f) = 0 \forall f \in L^1$;
- iii) $d(f, g) = 0 \iff \int_X |f - g| d\mu = 0$ by the vanishing lemma (4.8.1) we get $|f - g| = 0$ a.e. in X , thus $f = g$ a.e. in X ;
- iv) $d(f, g) = d(g, f) \forall f, g \in L^1$;
- v) $d(f, g) \leq d(f, h) + d(h, g) \forall f, g, h \in L^1$ by the triangular inequality and monotonicity of the integral.

Let us note that the equality almost everywhere is an exact match under the equivalence relation R . In other words $f, g \in [f]$ and they are the same element with respect to L^1 and we can say that $d_1(f, g) = 0 \implies f \stackrel{L^1}{=} g$. Therefore we can say that L^1 is a metric space equipped with the distance d_1 .

Let us also note that this isn't true for \mathcal{L}^1 since it isn't quotiented by the equivalence relation R , thus it isn't a metric space. The same argument can be applied to L^∞ and \mathcal{L}^∞ . \square

Question 5.13

For a sequence of functions $\{f_n\} \subset \mathcal{M}$, write the definitions of: pointwise convergence; uniform convergence; almost everywhere convergence; convergence in L^1 ; convergence in L^∞ ; convergence in measure.

Solution

Let $\{f_n\} \subseteq \mathcal{M}(X, \mathcal{A})$, $f_n : X \rightarrow \mathbb{R}$, $f : X \rightarrow \overline{\mathbb{R}}$. We can define the following:

Pointwise convergence

We say that $f_n \xrightarrow{n \rightarrow \infty} f$ pointwise if:

$$f_n(x) \xrightarrow{n \rightarrow \infty} f(x) \quad \forall x \in X$$

in the sense of a sequence of real numbers ($f_n(x) \in \mathbb{R}$).

Uniform convergence

We say that $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly if:

$$\sup_{x \in X} |f_n(x) - f(x)| \xrightarrow{n \rightarrow \infty} 0$$

Almost everywhere convergence

We say that $f_n \xrightarrow{n \rightarrow \infty} f$ almost everywhere if:

$$\{x \in X : f_n(x) \not\xrightarrow{n \rightarrow \infty} f(x)\}^c \in \mathcal{N}_\mu$$

that is to say the set where f_n doesn't converge to f is measurable and has measure zero.

Convergence in L^1

Let $\{f_n\} \subseteq L^1$ and assume (for now) $f \in L^1$. We say that $f_n \xrightarrow{n \rightarrow \infty} f$ in L^1 if:

$$d_1(f_n, f) = \int_X |f_n - f| d\mu \xrightarrow{n \rightarrow \infty} 0$$

Convergence in L^∞

Let $\{f_n\} \subseteq L^\infty$ and assume (for now) $f \in L^\infty$. We say that $f_n \xrightarrow{n \rightarrow \infty} f$ in L^∞ if:

$$d_\infty(f_n, f) = \operatorname{ess\,sup}_X |f_n - f| \xrightarrow{n \rightarrow \infty} 0$$

Convergence in measure

We say that $f_n \xrightarrow{n \rightarrow \infty} f$ in measure if:

$$\mu(\{|f_n - f| \geq \varepsilon\}) \xrightarrow{n \rightarrow \infty} 0 \quad \forall \varepsilon > 0$$

Sheet n. 6

Question 6.1

Is it true that if $f_n \rightarrow f$ in measure, then $f_n \rightarrow f$ a.e.? Justify the answer.

Solution

Convergence in measure does not imply convergence a.e.

In general, convergence in measure does not imply convergence a.e.. This can be clearly shown by way of Rademacher's sequence (a.k.a. the typewriter sequence):

Rademacher sequence

Let us define the Rademacher sequence iteratively:

$$\begin{aligned} f_1(x) &= \mathbb{I}_{[0,1]}(x) \\ f_2(x) &= \mathbb{I}_{[0,1/2]}(x) \\ f_3(x) &= \mathbb{I}_{[1/2,1]}(x) \\ &\vdots \\ f_n(x) &= \mathbb{I}_{\left[\frac{n-2^k}{2^k}, \frac{n-2^k+1}{2^k}\right]}(x) \quad 2^k \leq n \leq 2^{k+1} \quad k \in \mathbb{N} \end{aligned}$$

In other words for each $k \in \mathbb{N}$ we divide $[0, 1]$ into 2^k intervals and "hover" over them. This way we have a function whose L^1 -limit (and thus by extension its limit in measure) is 0, indeed we have:

$$\begin{aligned} \int_{[0,1]} f_1 d\mu &= 1 \\ \int_{[0,1]} f_2 d\mu &= \int_{[0,1]} f_3 d\mu = \frac{1}{2} \\ &\vdots \\ \int_{[0,1]} f_n d\mu &\xrightarrow{n \rightarrow \infty} 0 \end{aligned}$$

but, on the other hand, if we fix $x \in [0, 1]$ the sequence $\{f_n\}$ will oscillate between the value 0 and 1 infinitely many times as $n \rightarrow \infty$. Thus f_n cannot be said to converge a.e. in $[0, 1]$.

Question 6.2

What is the relation between convergence in measure and convergence a.e. up to subsequences?

Solution

Convergence in measure implies convergence a.e. up to subsequences

Let $f_n, f \in \mathcal{M}(X, \mathcal{A})$ be finite a.e. in X . If $f_n \rightarrow f$ in measure, then there exists a subsequence $\{f_{n_k}\}$ such that:

$$f_{n_k} \xrightarrow{k \rightarrow \infty} f \text{ a.e. in } X.$$

Question 6.3

Under which hypothesis on X , does convergence a.e. imply convergence in measure? What happens if one omits the key assumption on X ?

Solution

Convergence a.e. implies convergence in measure when $\mu(X) < +\infty$

Let $\mu(X) < +\infty$ and $f_n, f \in \mathcal{M}(X, \mathcal{A})$ be finite a.e. in X . If $f_n \rightarrow f$ a.e. in X , then:

$$f_n \xrightarrow{n \rightarrow \infty} f \text{ in measure}$$

The assumption that $\mu(X) < +\infty$ is necessary, as the following counterexample shows:

Counterexample

Let us take $f_n := \chi_{[n, +\infty)}$, clearly $f_n \rightarrow 0$ pointwise (and thus a.e.) in \mathbb{R} but we have that $\lambda(\mathbb{R}) = +\infty$ and thus $f_n \not\rightarrow 0$ in measure. Indeed we have:

$$\mu\left(\left\{f_n \geq \frac{1}{2}\right\}\right) = +\infty \quad \forall n \in \mathbb{N}$$

Question 6.4

Show that convergence in L^1 implies convergence in measure.

Solution

Convergence in L^1 implies convergence in measure

Let $f_n, f \in L^1(X, \mathcal{A}, \mu)$. If $f_n \xrightarrow[n \rightarrow \infty]{L^1} f$, then:

$$f_n \rightarrow f \text{ in measure}$$

Proof. Suppose by contradiction that:

$$f_n \not\rightarrow f \text{ in measure}$$

then, by definition of convergence in measure (5.13.6), $\exists \varepsilon, \sigma > 0$ such that:

$$\mu(\{|f_n - f| \geq \varepsilon\}) \geq \sigma$$

for infinitely many $n \in \mathbb{N}$. Thus we may write:

$$\begin{aligned} \int_X |f_n - f| d\mu &\geq \int_{\{|f_n - f| \geq \varepsilon\}} |f_n - f| d\mu \geq \int_{\{|f_n - f| \geq \varepsilon\}} \varepsilon d\mu \\ &= \varepsilon \cdot \mu(\{|f_n - f| \geq \varepsilon\}) \geq \varepsilon \cdot \sigma \end{aligned}$$

for infinitely many $n \in \mathbb{N}$, thus:

$$\implies f_n \not\xrightarrow[n \rightarrow \infty]{L^1} f$$

which is absurd. □

Question 6.5

Show that convergence in L^1 implies convergence a.e. up to subsequences.

Solution

Convergence in L^1 implies convergence a.e. up to subsequences

If $f_n \xrightarrow[n \rightarrow \infty]{L^1} f$, then:

$$\exists \{f_{n_k}\} \text{ such that } f_{n_k} \xrightarrow[k \rightarrow \infty]{} f \text{ a.e. in } X$$

Proof. This can be proven by trivially applying the fact that convergence in L^1 implies convergence in measure (6.4.1) and that, in turn, convergence in measure implies convergence a.e. up to subsequences (6.2.1). \square

Question 6.6

Does convergence in measure imply convergence in L^1 ? Does convergence a.e. imply convergence in L^1 ? Justify the answer.

Solution

Convergence in measure or convergence a.e. do not imply convergence in L^1

Neither convergence in measure nor convergence a.e. imply convergence in L^1 . This can be shown by way of the following counterexample:

Counterexample

Let $(X = [0, 1], \mathcal{L}(X), \lambda|_X)$ and $f_n(x) = n \cdot \chi_{[0, 1/n]}(x)$ clearly we have that:

$$f_n \xrightarrow[n \rightarrow \infty]{a.e.} 0 \text{ in } [0, 1]$$

and, thus, since $\lambda(X) = 1$, we have that:

$$f_n \xrightarrow[n \rightarrow \infty]{\lambda} 0 \text{ in } [0, 1]$$

but on the other hand, we have that:

$$\int_0^1 |f_n - 0| d\lambda = \int_0^1 f_n d\lambda = \int_0^{\frac{1}{n}} n d\lambda = n \cdot \frac{1}{n} = 1 \quad \forall n \in \mathbb{N}$$

so $f_n \xrightarrow[n \rightarrow \infty]{L^1} 1$ and it cannot be that $f_n \xrightarrow[n \rightarrow \infty]{L^1} 0$. So convergence a.e. and in measure do not imply convergence in L^1 .

Question 6.7

Write the definitions of: product measurable space, section of a measurable set. What is the product measure? Why is the definition well-posed?

Solution

Product measurable space

Let (X_1, \mathcal{A}_1) , (X_2, \mathcal{A}_2) be two measurable spaces. Consider the set $R \subseteq \mathcal{P}(X_1 \times X_2)$ defined as follows:

$$R := \{E_1 \times E_2 : E_1 \in \mathcal{A}_1, E_2 \in \mathcal{A}_2\}$$

let us defined the **product σ – algebra** as:

$$\sigma_0(R) \equiv \mathcal{A}_1 \times \mathcal{A}_2$$

then the measurable space $(X_1 \times X_2, \mathcal{A}_1 \times \mathcal{A}_2)$ is called the **product measurable space** of (X_1, \mathcal{A}_1) and (X_2, \mathcal{A}_2) .

Section of a measurable set

Let $E \subseteq X_1 \times X_2$, then we define the following two sections:

$$\begin{aligned} E_{x_1} &:= \{x_2 \in X_2 : (x_1, x_2) \in E\} & x_1 \in X_1 \\ E_{x_2} &:= \{x_1 \in X_1 : (x_1, x_2) \in E\} & x_2 \in X_2 \end{aligned}$$

We have that $E_{x_1} \in \mathcal{A}_2 \forall x_1 \in X_1$ and $E_{x_2} \in \mathcal{A}_1 \forall x_2 \in X_2$.

Product measure

Let $(X_1, \mathcal{A}_1, \mu_1)$, $(X_2, \mathcal{A}_2, \mu_2)$ be two σ – finite measure spaces with measure μ_1 and μ_2 respectively and let $E \in \mathcal{A}_1 \times \mathcal{A}_2$, then we define the following:

$$\begin{aligned} \varphi_1 : X_1 &\rightarrow \overline{\mathbb{R}}_+ & \varphi_1(x_1) &:= \mu_2(E_{x_1}) & \forall x_1 \in X_1 \\ \varphi_2 : X_2 &\rightarrow \overline{\mathbb{R}}_+ & \varphi_2(x_2) &:= \mu_1(E_{x_2}) & \forall x_2 \in X_2 \end{aligned}$$

these are well defined thanks to the fact that $E_{x_1} \in \mathcal{A}_2$ and $E_{x_2} \in \mathcal{A}_1$.

Moreover we have that:

i) $\varphi_i \in \mathcal{M}_+(X_i, \mathcal{A}_i)$ $i = 1, 2$

ii)

$$\int_{X_1} \varphi_1(x_1) d\mu_1 = \int_{X_2} \varphi_2(x_2) d\mu_2$$

We thus define the **product measure** as the function:

$$\mu_1 \times \mu_2 : \mathcal{A}_1 \times \mathcal{A}_2 \rightarrow \overline{\mathbb{R}}_+ \quad (\mu_1 \times \mu_2)(E) := \int_{X_1} \varphi_1(x_1) d\mu_1 = \int_{X_2} \varphi_2(x_2) d\mu_2$$

let us note that this is a σ – finite measure and it is well-posed since for both φ_1 and φ_2 the Lebesgue integral is well defined because $\varphi_1 \in \mathcal{M}_+(X_1, \mathcal{A}_1)$ and $\varphi_2 \in \mathcal{M}_+(X_2, \mathcal{A}_2)$. Lastly, let us note that to have this condition it is essential for μ_1 and μ_2 to be σ – finite.

Question 6.8

Is the product measure space complete? Justify the answer. Which is the relation between $(\mathbb{R}^{m+n}, \mathcal{L}(\mathbb{R}^{m+n}), \lambda_{m+n})$ and $(\mathbb{R}^{m+n}, \mathcal{L}(\mathbb{R}^m) \times \mathcal{L}(\mathbb{R}^n), \lambda_m \times \lambda_n)$?

Solution

The product space is incomplete

In general the product measure space is incomplete. Let us show this trough a counterexample:

Counterexample

Let us consider these two spaces:

$$(\mathbb{R}^m \times \mathbb{R}^n, \mathcal{L}(\mathbb{R}^m) \times \mathcal{L}(\mathbb{R}^n), \lambda_m \times \lambda_n) \text{ and } (\mathbb{R}^{m+n}, \mathcal{L}(\mathbb{R}^{m+n}), \lambda_{m+n})$$

for simplicity's sake here we take $m = n = 1$. As we already know, the space $(\mathbb{R}^2, \mathcal{L}(\mathbb{R}^2), \lambda_2)$ is a complete space. Now, let us consider Vitali's set: $V \subseteq [0, 1]$, $V \notin \mathcal{L}(\mathbb{R})$ and let us take the set:

$$E := \{x_0\} \times V \quad (x_0 \in \mathbb{R})$$

Clearly, if we take the section E_{x_0} , we have that:

$$E_{x_0} = V \notin \mathcal{L}(\mathbb{R}) \implies E \notin \mathcal{L}(\mathbb{R}) \times \mathcal{L}(\mathbb{R})$$

but we have that:

$$E \subseteq F := \{x_0\} \times [0, 1]$$

and that $F \in \mathcal{L}(\mathbb{R}) \times \mathcal{L}(\mathbb{R})$, furthermore, by the definition of product measure (6.7.3), we observe that:

$$(\lambda \times \lambda)(F) = \int_{[0,1]} \overbrace{\lambda(\{x_0\})}^0 d\lambda = 0$$

therefore we have proved that there exists a set E that is contained within a set F of zero measure but isn't measurable itself. In other words we have proved that $(\mathbb{R}^2, \mathcal{L}(\mathbb{R}) \times \mathcal{L}(\mathbb{R}), \lambda \times \lambda)$ is not a complete measure space. Furthermore we can observe quite easily that this means that $(\mathbb{R}^2, \mathcal{L}(\mathbb{R}^2), \lambda_2)$ is the completion of $(\mathbb{R}^2, \mathcal{L}(\mathbb{R}) \times \mathcal{L}(\mathbb{R}), \lambda \times \lambda)$. This argument can be extended to all pairs of m and n .

Question 6.9

State the Tonelli theorem.

Solution

Tonelli's theorem

Let $(X_1, \mathcal{A}_1, \mu_1)$, $(X_2, \mathcal{A}_2, \mu_2)$ be two σ -finite measure spaces and $f \in \mathcal{M}_+(X_1 \times X_2, \mathcal{A}_1 \times \mathcal{A}_2)$. let us define the following:

$$\begin{aligned} \psi_1 : X_1 &\rightarrow \overline{\mathbb{R}}_+ & \psi_1(x_1) &:= \int_{X_2} f(x_1, x_2) d\mu_2 & \forall x_1 \in X_1 \\ \psi_2 : X_2 &\rightarrow \overline{\mathbb{R}}_+ & \psi_2(x_2) &:= \int_{X_1} f(x_1, x_2) d\mu_1 & \forall x_2 \in X_2 \end{aligned}$$

i) $\psi_i(x_i) \in \mathcal{M}_+(X_i, \mathcal{A}_i)$ $i = 1, 2$

ii)

$$\int_{X_1 \times X_2} f(x_1, x_2) d(\mu_1 \times \mu_2) = \int_{X_1} \underbrace{\left[\int_{X_2} f(x_1, x_2) d\mu_2 \right]}_{\psi_1(x_1)} d\mu_1 = \int_{X_2} \underbrace{\left[\int_{X_1} f(x_1, x_2) d\mu_1 \right]}_{\psi_2(x_2)} d\mu_2$$

Question 6.10

State the Fubini theorem. By means of a counterexample, show that it is not possible to omit the hypothesis $f \in L^1$.

Solution

Fubini's theorem

Let $(X_1, \mathcal{A}_1, \mu_1)$, $(X_2, \mathcal{A}_2, \mu_2)$ be two σ -finite measure spaces and $f \in L^1(X_1 \times X_2, \mathcal{A}_1 \times \mathcal{A}_2, \mu_1 \times \mu_2)$, then:

i)

$$f(x_1, \cdot) \in L^1(X_2, \mathcal{A}_2, \mu_2) \text{ a.e. for } x_1 \in X_1$$

$$f(\cdot, x_2) \in L^1(X_1, \mathcal{A}_1, \mu_1) \text{ a.e. for } x_2 \in X_2$$

ii)

$$\psi_1(x_1) := \int_{X_2} f(x_1, x_2) d\mu_2, \quad \psi_1 \in L^1(X_1, \mathcal{A}_1, \mu_1)$$

$$\psi_2(x_2) := \int_{X_1} f(x_1, x_2) d\mu_1, \quad \psi_2 \in L^1(X_2, \mathcal{A}_2, \mu_2)$$

iii)

$$\int_{X_1 \times X_2} f(x_1, x_2) d(\mu_1 \times \mu_2) = \int_{X_1} \underbrace{\left[\int_{X_2} f(x_1, x_2) d\mu_2 \right]}_{\psi_1(x_1)} d\mu_1 = \int_{X_2} \underbrace{\left[\int_{X_1} f(x_1, x_2) d\mu_1 \right]}_{\psi_2(x_2)} d\mu_2$$

Counterexample

The hypothesis that $f \in L^1$ is necessary, let us consider the following example:

$$(X_i, \mathcal{A}_i, \mu_i) = ((0, 1), \mathcal{L}((0, 1)), \lambda) \quad i = 1, 2$$

$$f(x_1, x_2) = \frac{x_1^2 - x_2^2}{(x_1^2 + x_2^2)^2} \quad (x_1, x_2) \in (0, 1)^2$$

We have that $f \in C((0, 1)^2) \implies f \in \mathcal{M}$ so let us consider the integral of its positive part:

$$\int_{X_1 \times X_2} f_+(x_1, x_2) d(\lambda \times \lambda)$$

and apply Tonelli's theorem (6.9.1) since $(f_+ \geq 0)$:

$$\begin{aligned} \int_{X_1 \times X_2} f_+(x_1, x_2) d(\lambda \times \lambda) &= \int_{X_1} \left[\int_{X_2} f_+(x_1, x_2) d\lambda \right] d\lambda \\ &= \int_0^1 \int_0^{x_1} \frac{x_1^2 - x_2^2}{(x_1^2 + x_2^2)^2} dx_2 dx_1 \\ &= \frac{1}{2} \int_0^1 \frac{1}{x_1} dx_1 = +\infty \end{aligned}$$

thus $f \notin L^1$ and indeed the equality in (iii) does not hold:

$$\begin{aligned} \int_{X_1} \left[\int_{X_2} f(x_1, x_2) d\mu_2 \right] d\mu_1 &= \dots = \frac{\pi}{4} \\ \int_{X_2} \left[\int_{X_1} f(x_1, x_2) d\mu_1 \right] d\mu_2 &= \dots = -\frac{\pi}{4} \end{aligned}$$

Question 6.11

Write the definition of Lebesgue point. What is about the measure of the set of points that are not Lebesgue points for a function $f \in L^1$?

Solution

Lebesgue point

A point $x_0 \in [a, b]$ is a **Lebesgue point** of a function f if:

$$\lim_{h \rightarrow 0} \frac{1}{h} \int_{x_0}^{x_0+h} |f(t) - f(x_0)| dt = 0$$

Integrable functions and Lebesgue points

If $f \in L^1((a, b))$ then almost every $x_0 \in X$ is a Lebesgue point of f . Therefore the set of points that are not Lebesgue points for f has measure zero.

Question 6.12

State and prove the First Fundamental Theorem of Calculus for $f \in L^1$.

Solution

First Fundamental Theorem of Calculus for L^1

Let $X = [a, b]$ and $f \in L^1([a, b])$, we define the integral function F of f as follows:

$$F(x) := \int_a^x f(t) dt \quad x \in [a, b]$$

then F is differentiable almost everywhere in (a, b) and:

$$F'(x) = f(x)$$

Proof. Let $x_0 \in [a, b]$ be a Lebesgue point for f and $h \neq 0$ be such that $x_0 + h \in [a, b]$. Let us write the incremental ratio for F :

$$\frac{F(x_0 + h) - F(x_0)}{h} - f(x) = \frac{1}{h} \int_{x_0}^{x_0+h} [f(t) - f(x)] dt$$

we can do this since $f(x)$ is independent of t , we may thus write:

$$\left| \frac{F(x_0 + h) - F(x_0)}{h} - f(x) \right| \leq \frac{1}{|h|} \int_{x_0}^{x_0+h} |f(t) - f(x)| dt \xrightarrow{h \rightarrow 0} 0$$

thanks to the definition of Lebesgue point, hence:

$$F'(x) = f(x)$$

but in view of the previous point (6.11.2) we write:

$$F'(x) = f(x) \text{ a.e. in } (a, b)$$

since almost every x is a Lebesgue point for f . □

Question 6.13

Let $f : [a, b] \rightarrow \mathbb{R}$. Write the definitions of: variation of f relative to a partition of $[a, b]$; total variation of f over $[a, b]$; function of bounded variation.

Solution

Variation of f relative to a partition of $[a, b]$

Let $f : [a, b] \rightarrow \mathbb{R}$ and P be a partition of $[a, b]$:

$$P := \{a \equiv x_0 < x_1 < \cdots < x_n \equiv b\}$$

we define the variation of f with respect to the partition P as:

$$v_a^b(f, P) := \sum_{k=1}^n |f(x_k) - f(x_{k-1})|$$

Total variation of f over $[a, b]$

Let \mathcal{P} be the collection of all partitions P of $[a, b]$. We define the total variation of f over $[a, b]$ as:

$$V_a^b(f) := \sup_{P \in \mathcal{P}} v_a^b(f, P)$$

Function of bounded variation

A function $f : [a, b] \rightarrow \mathbb{R}$ is said to be of **bounded variation** if $V_a^b(f) < +\infty$. We define the set of functions of bounded variation as:

$$BV([a, b]) := \{f : [a, b] \rightarrow \mathbb{R} : V_a^b(f) < +\infty\}$$

Question 6.14

Let $f : [a, b] \rightarrow \mathbb{R}$ be monotone. Why $f \in BV([a, b])$? Show that if $f \in BV([a, b])$, then f is bounded.

Solution

Monotone functions are of bounded variation

If $f : [a, b] \rightarrow \mathbb{R}$ is a monotone function (either decreasing or increasing), then we have that:

$$V_a^b(f) = |f(b) - f(a)| < +\infty \implies f \in BV([a, b])$$

All functions of bounded variation are bounded

If $f \in BV([a, b]) \implies f$ is bounded, in fact we have that:

$$\sup_{x \in [a, b]} |f(x)| \leq |f(a)| + V_a^b(f)$$

thus f must be bounded if $f \in BV$.

Question 6.15

What is the Jordan decomposition of a BV function?

Solution

Jordan decomposition of a BV function

Let $f : [a, b] \rightarrow \mathbb{R}$, then the following are equal:

- i) $f \in BV([a, b])$
- ii) $\exists \varphi, \psi : [a, b] \rightarrow \mathbb{R}$ both increasing such that:

$$f = \varphi - \psi$$

this is called the **Jordan decomposition** of f .

Question 6.16

Why a function of bounded variation is differentiable a.e.?

Solution

Monotonicity implies a.e. differentiability

Let $f : I \rightarrow \mathbb{R}$ be a monotone function, then f is differentiable a.e. in I .

All BV functions are differentiable a.e.

For all functions $f \in BV([a, b])$ we can write its Jordan decomposition as $f = \varphi - \psi$. Both φ and ψ are increasing and thus, by the previous point, are a.e. differentiable in I and so is f since it's the difference of the two and the derivative is a linear operator.

Question 6.17

Let $f : [a, b] \rightarrow \mathbb{R}$ be an increasing function. What can we say about f' and $\int_{[a, b]} f' d\lambda$? Justify the answer.

Solution

Derivative and integral of the derivative of an increasing function

If $f : I \rightarrow \mathbb{R}$ is increasing, then:

$$f' \text{ exists a.e. in } I$$
$$\int_I f' d\lambda \leq f(b) - f(a)$$

Question 6.18

Can there exist a function $f \in BV([a, b])$ with $f' \notin L^1([a, b])$? Justify the answer.

Solution

All BV functions have a Lebesgue-integrable derivative

There cannot exist a BV function with an unintegrable derivative. In other words:

$$f \in BV([a, b]) \implies f' \in L^1([a, b])$$

indeed for any function $f \in BV([a, b])$ we may write it through its Jordan decomposition $f = \varphi - \psi$. Now, since both φ and ψ are increasing we may apply the previous point and say that both φ' and ψ' are in L^1 . Thus since L^1 is a vector space $\varphi, \psi \in L^1 \implies f \in L^1$.

Sheet n. 7

Question 7.1

Write the definition of absolutely continuous function. Show that an absolutely continuous function is also uniformly continuous, but the viceversa is not true; furthermore, a Lipschitz function is absolutely continuous, but the viceversa is not true.

Solution

Absolutely continuous function

Let $J = [a, b]$, $f : J \rightarrow \mathbb{R}$, we denote by $\mathcal{F}(J)$ the set of finite collections of closed sub-intervals of J without interior points in common. We say that the function f is absolutely continuous in J , if $\forall \varepsilon > 0, \exists \delta > 0$ such that:

$$\forall \{[a_k, b_k]\} \in \mathcal{F}(J) \quad (k = 1, \dots, n)$$

for which:

$$\sum_{k=1}^n (b_k - a_k) < \delta$$

one has:

$$\sum_{k=1}^n |f(b_k) - f(a_k)| < \varepsilon$$

and we denote by $AC([a, b])$ the set of all absolutely continuous functions in $J = [a, b]$.

AC functions are also uniformly continuous

Let $J = [a, b]$, $f : J \rightarrow \mathbb{R}$, $f \in AC([a, b])$. If we take:

$$\{[a_k, b_k]\} = \begin{cases} \{[x, y]\} & y \geq x \\ \{[y, x]\} & x > y \end{cases}$$

by the definition of absolute continuity we have that:

$$|x - y| < \delta \implies |f(y) - f(x)| < \varepsilon$$

which is the definition of uniform continuity. The converse isn't true, let us see a poignant counterexample:

Counterexample

Let us take the following f :

$$f(x) = \begin{cases} x \sin(\frac{1}{x}) & x \in [-1, 1] \setminus \{0\} \\ 0 & x = 0 \end{cases}$$

this function is not absolutely continuous in $[-1, 1]$ but is uniformly continuous in $[-1, 1]$.

Lipschitz functions are absolutely continuous

Let f be a Lipschitz function in $J = [a, b]$, we have that $f \in AC$.

Proof. Indeed we have that:

$$\sum_{k=1}^n |f(b_k) - f(a_k)| \leq L \cdot \sum_{k=1}^n (b_k - a_k) = L \cdot \delta = \varepsilon$$

thus we can choose $\delta = \varepsilon/L$. □

The converse is not true, let us show this through a counterexample:

Counterexample

Let $J = [0, 1]$ and $f(x) = \sqrt{x}$. Let us write f as:

$$f(x) = \int_0^x \frac{1}{2\sqrt{t}} dt \quad x \in [0, 1]$$

and we have that $\frac{1}{2\sqrt{x}} \in \mathcal{L}^1(J) \implies f \in AC(J)$ but f is clearly not a Lipschitz function.

Question 7.2

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ be such that $\int_X f d\mu < +\infty$. Show that for any $\varepsilon > 0$ there exists $\delta > 0$ such that for any $E \in \mathcal{A}$ with $\mu(E) < \delta$ there holds $\int_E f d\mu < \varepsilon$.

Solution

If $f \in \mathcal{M}_+$ and integrable, the integral is continuous in the measure

Let $f \in \mathcal{M}_+(X, \mathcal{A})$ be such that $\int_X f d\mu < +\infty$, then $\varepsilon > 0$, $\exists \delta > 0$ such that:

$$\forall E \in \mathcal{A} \text{ with } \mu(E) < \delta \quad \int_E f d\mu < \varepsilon$$

Proof. Let $F_n := \{f < n\}$ with $n \in \mathbb{N}$. Clearly we have that:

$$\begin{aligned} F_n &\in \mathcal{A} \quad F_n \uparrow X \\ X &= \{f = +\infty\} \cup \left(\bigcup_{n=1}^{\infty} F_n \right) \end{aligned}$$

So we have that:

$$\int_X f d\mu < +\infty \implies f \text{ is finite a.e.} \implies \mu(\{f = +\infty\}) = 0$$

and thus we can write:

$$\int_X f d\mu = \lim_{n \rightarrow \infty} \int_{F_n} f d\mu$$

and so, by the definition of limit, $\forall \varepsilon > 0 \exists \bar{n} \in \mathbb{N}$ such that $\forall n > \bar{n}$:

$$\left| \int_X f d\mu - \int_{F_n} f d\mu \right| = \left| \int_{F_n^c} f d\mu \right| < \frac{\varepsilon}{2}$$

therefore, for a fixed $n > \bar{n}$, we get:

$$\begin{aligned} \int_E f d\mu &= \int_{E \cap F_n} f d\mu + \int_{E \cap F_n^c} f d\mu \\ &\leq n \cdot \mu(E) + \frac{\varepsilon}{2} \quad \text{by the above and the fact that } E \supset E \cap F_n \\ &\leq n \cdot \delta + \frac{\varepsilon}{2} = \varepsilon \quad \text{if we choose } \delta = \frac{\varepsilon}{2n} \end{aligned}$$

In short, we have used the fact that f is finite a.e. to get the limit and, in turn, from this we derived the above inequality which yields us the thesis. □

Question 7.3

Show that if $f \in L^1([a, b])$, then $F(x) := \int_{[a, x]} f d\lambda$ is absolutely continuous in $[a, b]$.

Solution

The integral function is AC

Let $I = [a, b]$ and $f \in L^1([a, b])$, then:

$$F(x) := \int_{[a, x]} f d\lambda \in AC(I)$$

Proof. Consider the following set E :

$$E := \bigcup_{k=1}^n [a_k, b_k] \text{ with } \{[a_k, b_k]\} \in \mathcal{F}(I)$$

then, since such intervals are disjoint, we have that:

$$\lambda(E) = \sum_{k=1}^n \lambda([a_k, b_k]) = \sum_{k=1}^n (b_k - a_k)$$

thus we may write:

$$\begin{aligned} \sum_{k=1}^n |F(b_k) - F(a_k)| &= \sum_{k=1}^n \left| \int_{[a_k, b_k]} f d\lambda \right| \\ &\leq \sum_{k=1}^n \int_{[a_k, b_k]} |f| d\lambda \\ &= \int_E |f| d\lambda \quad \text{by the definition of } E \end{aligned}$$

and so by the previous point (7.2.1) we get the thesis. □

Question 7.4

Which is the relation between the spaces $BV([a, b])$ and $AC([a, b])$?

Solution

All AC functions are BV

Let $f \in AC([a, b])$, then $f \in BV([a, b])$.

Question 7.5

State and prove the Second Fundamental Theorem of Calculus.

Solution

The Second Fundamental Theorem of Calculus

Let $F : [a, b] \rightarrow \mathbb{R}$, the following are equal:

i) $F \in AC([a, b])$

ii) F is differentiable a.e. in $[a, b]$ with $F' \in L^1([a, b])$ and we have:

$$F(x) = \int_a^x F' d\lambda + F(a) \quad \forall x \in [a, b]$$

Proof.

- (i) \implies (ii): By the previous point we have $F \in AC([a, b]) \implies F \in BV([a, b]) \implies F$ is differentiable a.e. in $[a, b]$ and $F' \in L^1([a, b])$. Let us also suppose that F is increasing. We define the following:

$$G(x) := \int_a^x F' d\lambda \quad x \in [a, b]$$

hence G is differentiable a.e. in $[a, b]$ by the First Fundamental Theorem of Calculus (6.12.1) and we have:

$$(F - G)'(x) = F'(x) - G'(x) = F'(x) - F'(x) = 0 \quad \text{a.e. in } [a, b]$$

furthermore $G \in AC$ by (7.3.1) which implies $F - G \in AC$ and so $\forall a \leq x_1 \leq x_2 \leq b$ we have:

$$[F(x_2) - G(x_2)] - [F(x_1) - G(x_1)] = F(x_2) - F(x_1) - \int_{[x_1, x_2]} F' d\lambda \geq 0$$

thanks to the definition of G and the trivial fact that $\int_{[x_1, x_2]} F' d\lambda \leq F(x_2) - F(x_1)$. Since this is true for any pair of x_1, x_2 such that $x_1 \leq x_2$, it makes $(F - G)$ increasing. However, we have also proved that $(F - G)' = 0$ a.e. in $[a, b]$. We must thus conclude that:

$$\begin{aligned} \exists c \in \mathbb{R} \quad F - G &\equiv c \text{ in } [a, b] \\ \implies F(x) - G(x) &= F(a) - \cancel{G(a)}^0 \end{aligned}$$

thus, if we substitute G for its definition and bring to left hand side, we, at last, attain the thesis:

$$F(x) = \int_a^x F' d\lambda + F(a) \quad \forall x \in [a, b]$$

- (ii) \implies (i): we already know that the integral function is AC (see 7.3.1), thus its translation by $F(a)$ is also AC .

□

Question 7.6

Write the definitions of: dense set, separable metric space, nowhere dense set, set of first category, set of second category. Provide an example of a nowhere dense and one of a set of first category.

Solution

Let X be a metric space equipped with a metric d .

Dense set

A set $A \subset X$ is dense in X if $\bar{A} = X$, where:

$$\bar{A} = \{y \in X : \exists \{x_n\} \subset A, x_n \rightarrow y\}$$

Separable metric space

X is a separable metric space if there exists a subset A which is countable and dense in X .

Nowhere dense set

A set $E \subseteq X$ is said to be nowhere dense if:

$$\text{int}(\bar{E}) = \emptyset$$

Example

We take $E = \mathbb{Z} \subset X = \mathbb{R}$, since \mathbb{Z} is the countable union of all integers and thus its interior is empty. We have:

$$E = \bar{E} \implies \text{int}(\bar{E}) = \text{int}(E) = \emptyset$$

Set of first category

A set $E \subseteq X$ is said to be of first category (or meagre) in X if E is the union of countably many nowhere dense sets.

Example

We take $E = \mathbb{Q}$ and $X = \mathbb{R}$, since \mathbb{Q} is the countable union of all rational numbers. Thus \mathbb{Q} is a set of first category in \mathbb{R} .

Set of second category

A set $E \subseteq X$ which is not of first category, is said to be of second category in X .

Question 7.7

State the Baire category theorem and its corollary.

Solution

Baire's theorem

Let (X, d) be a complete metric space, then X is of second category in itself.

Corollary to Baire's theorem

The intersection of a countable family of open sets dense in X is a set dense in X .

Question 7.8

Write the definitions of: compact metric space; sequentially compact metric space, totally bounded metric space. Explain how these properties are related.

Solution

Let (X, d) be a metric space.

Compact metric space

X is said to be compact if from any open cover of X we can extract a finite open subcover.

Sequentially compact metric space

X is said to be sequentially compact if from any sequence $\{x_n\} \subset X$ we can extract a subsequence which converges to some $x_0 \in X$.

Totally bounded metric space

X is said to be totally bounded if $\forall \varepsilon > 0 \exists A \subset X$ finite such that:

$$\text{dist}(x, A) < \varepsilon \quad \forall x \in X$$

where:

$$\text{dist}(x, A) = \inf_{y \in A} d(x, y)$$

Relation between compactness, sequential compactness and total boundedness

the following are equal:

- i) X is compact
- ii) X is sequentially compact
- iii) X is totally bounded and complete.

Question 7.9

Write the $\varepsilon - \delta$ definition of equicontinuous subset F of $C^0(X)$, where X is a compact metric space. Explain from which parameters δ depends. In particular, write the definition when $F = \{f_n\}_{n \in \mathbb{N}}$.

Solution

Equicontinuous set

A subset $A \subset C^0(X)$ is said to be equicontinuous if $\forall \varepsilon > 0$ there exists $\delta_\varepsilon > 0$ such that:

$$\forall f \in A, x, y \in X, d(x, y) < \delta_\varepsilon \implies |f(x) - f(y)| < \varepsilon$$

Let us note that here δ_ε depends on only ε and nothing else. Moreover if we take a set $F = \{f_n\}_{n \in \mathbb{N}}$, then asking that F is equicontinuous is equivalent to asking that every f_n is uniformly continuous with respect to a shared δ_ε .

Question 7.10

State the Ascoli-Arzelà theorem.

Solution

Ascoli-Arzelà theorem

$F \subset C^0(X)$ is bounded and equicontinuous if and only if it is relatively compact (i.e. its closure is compact). More succinctly:

$$F \text{ bounded and equicontinuous} \iff \bar{F} \text{ compact}$$

Question 7.11

Write the statement of the Ascoli-Arzelà theorem when the subset of $C^0(X)$ is a sequence $\{f_n\}$.

Solution

Ascoli-Arzelà theorem for sequences

Let $F = \{f_n\}_{n \in \mathbb{N}} \subset C^0(X)$ be a sequence of functions, then F is bounded and equicontinuous:

- $d(x, y) < \delta_\varepsilon \implies |f_n(x) - f_n(y)| < \varepsilon \ \forall n \in \mathbb{N}$
- $\exists k > 0$ such that $\forall x \in X \ f_n(x) < k \ \forall n \in \mathbb{N}$

if and only if its closure is compact (or alternatively, by 7.8.4, sequentially compact).

Sheet n. 8

Question 8.1

Show that $C^0([a, b])$ is separable.

Solution

Stone-Weierstrass theorem

The set of polynomials is dense in $C^0([a, b])$

$C^0([a, b])$ is separable

$C^0([a, b])$ is separable.

Proof. By the Stone-Weierstrass theorem we have that, for any $f \in C^0([a, b])$, given any $\varepsilon > 0$, there exists a polynomial p such that:

$$\text{dist}(f, p) = \sup_{x \in [a, b]} |f - p| < \frac{\varepsilon}{2}$$

So we can find a polynomial r with **rational** coefficients such that:

$$\text{dist}(p, r) < \frac{\varepsilon}{2}$$

hence by the triangular inequality:

$$\text{dist}(f, r) \leq \text{dist}(f, p) + \text{dist}(p, r) < \varepsilon$$

therefore the set of polynomials with rational coefficients is dense in $C^0([a, b])$. So, since such a set is countable, $C^0([a, b])$ is separable and we have the thesis. \square

Question 8.2

Write the definition of normed space and provide examples. What is the metric space induced by a given normed space?

Solution

Normed space

Let X be a vector space, a norm on X is a function such that:

$$\|x\| : X \rightarrow [0, \infty)$$

and:

$$\text{i) } \|x\| = 0 \iff x = 0$$

ii) $\forall \alpha \in \mathbb{R}, x \in X: \|\alpha x\| = |\alpha| \cdot \|x\|$

iii) $\forall x, y \in X: \|x + y\| \leq \|x\| + \|y\|$

and we say that the pair $(X, \|\cdot\|)$ is a normed space.

Examples of normed spaces

i) \mathbb{R}^n with a norm of the family:

$$\|x\|_p := \left(\sum_{i=1}^n |x_i|^p \right)^{1/p} \quad p \in [1, \infty)$$

$$\|x\|_\infty := \max_{i=1, \dots, n} |x_i|$$

ii) $C^0([a, b])$ with the norm:

$$\|f\|_{C^0} := \sup_{x \in [a, b]} |f(x)| = \max_{x \in [a, b]} |f(x)|$$

iii) $L^1(X, \mathcal{A}, \mu)$ with the norm:

$$\|f\|_1 := \int_X |f(x)| dx$$

iv) $L^\infty(X, \mathcal{A}, \mu)$ with the norm:

$$\|f\|_\infty := \operatorname{ess\,sup}_X |f(x)|$$

v) $C^k([a, b])$ with the norm:

$$\|f\|_{C^k} := \sum_{i=0}^k \|f^{(i)}\|_\infty$$

vi) $BV([a, b])$, with two possible norms:

$$\|f\|_{BV} := \begin{cases} |f(a)| + V_a^b(f) \\ \|f\|_1 + V_a^b(f) \end{cases}$$

vii) $AC([a, b])$ with two possible norms:

$$\|f\|_{AC} := \begin{cases} |f(a)| + \|f'\|_1 \\ \|f\|_1 + \|f'\|_1 \end{cases}$$

viii) ℓ^p, ℓ^∞ , we take a sequence of real numbers of the form:

$$x = \{x^{(k)}\}_{k \in \mathbb{N}} = (x^{(1)}, x^{(2)}, \dots)$$

and we define the norms:

$$\|x\|_p := \left(\sum_{k=1}^{\infty} |x^{(k)}|^p \right)^{1/p} \quad p \in [1, \infty)$$

$$\|x\|_\infty := \sup_{k=1, \dots, \infty} |x^{(k)}|$$

we can define two normed spaces as follows:

$$\ell^p := \{x \text{ sequence of real numbers} : \|x\|_p < \infty\}$$

$$\ell^\infty := \{x \text{ sequence of real numbers} : \|x\|_\infty < \infty\}$$

Metric space induced by a normed space

Let $(X, \|\cdot\|)$ be a normed space. The metric space induced by $(X, \|\cdot\|)$ is the pair (X, d) where d is the distance function defined by:

$$\operatorname{dist}(x, y) := \|x - y\|$$

Question 8.3

In a normed space, write the definitions of: convergent sequence; Cauchy sequence; bounded sequence. Which are the relations among these notions? Show that if $x_n \rightarrow x$, then $\|x_n\| \rightarrow \|x\|$ as $n \rightarrow +\infty$.

Solution

Convergent sequence

Let $(X, \|\cdot\|)$ be a normed space. A sequence $\{x_n\} \subset X$ is said to be convergent to $x \in X$ if:

$$x_n \xrightarrow{n \rightarrow +\infty} x \iff d(x_n, x) \xrightarrow{n \rightarrow +\infty} 0 \iff \|x_n - x\| \xrightarrow{n \rightarrow +\infty} 0$$

Furthermore:

$$x_n \xrightarrow{n \rightarrow +\infty} x \implies \|x_n\| \xrightarrow{n \rightarrow +\infty} \|x\|$$

Since:

$$|\|x_n\| - \|x\|| \leq \|x_n - x\| \quad \forall n \in \mathbb{N}$$

Cauchy sequence

Let $(X, \|\cdot\|)$ be a normed space. A sequence $\{x_n\} \subset X$ is said to be Cauchy if:

$$\forall \varepsilon > 0 \quad \forall \bar{n} \in \mathbb{N} \quad \|x_m - x_n\| < \varepsilon \quad \forall m, n \geq \bar{n}$$

Bounded sequence

A sequence $\{x_n\} \subset X$ is said to be bounded if:

$$\exists M > 0 \quad \|x_n\| < M \quad \forall n \in \mathbb{N}$$

Relations among convergent, Cauchy and bounded sequences

- i) $\{x_n\}$ is convergent $\implies \{x_n\}$ is Cauchy.
- ii) $\{x_n\}$ is Cauchy $\implies \{x_n\}$ is bounded.

Question 8.4

Write the definition of series in a normed space. Is it true that if $\sum_{n=0}^{+\infty} \|x_n\|$ is convergent, then $\sum_{n=0}^{+\infty} x_n$ is convergent.

Solution

Series in a normed space

Let $(X, \|\cdot\|)$ be a normed space and $\{x_n\} \subset X$ be a sequence. Let us define the sequence of partial sums (series) as the following:

$$s_n := x_0 + \cdots + x_n = \sum_{k=0}^n x_k$$

It is said to be convergent if:

$$\exists x \in X : s_n \xrightarrow{n \rightarrow +\infty} x \iff \|s_n - x\| \xrightarrow{n \rightarrow +\infty} 0$$

and we say that:

$$\sum_{n=0}^{+\infty} x_n \text{ is the sum of the series}$$

Moreover, we have that:

$$\sum_{n=0}^{+\infty} \|x_n\| \text{ is convergent } \not\Rightarrow \sum_{n=0}^{+\infty} x_n \text{ is convergent}$$

Question 8.5

What is a complete normed space? Write the definition of Banach space, provide examples.

Solution

Complete normed space

Let $(X, \|\cdot\|)$ be a normed space. The space $(X, \|\cdot\|)$ is said to be complete if the metric space induced by $(X, \|\cdot\|)$ is complete.

$$(X, \|\cdot\|) \text{ is complete } \iff (X, d) \text{ is complete } \iff \text{every Cauchy sequence in } X \text{ is convergent}$$

Banach space

A complete normed **vector** space is called a Banach space. Examples of Banach spaces are the same as those given above for normed spaces.

Question 8.6

State the criterion, involving convergence of series, for completeness of a normed space.

Solution

Criterion for completeness of a normed space

- i) Let X be a Banach space and $\{x_n\} \subset X$. If $\sum_{n=1}^{+\infty} \|x_n\|$ is convergent, then $\sum_{n=1}^{+\infty} x_n$ is convergent.
- ii) Let X be a normed space. If for any $\{x_n\} \subset X$ such that the series $\sum_{n=1}^{+\infty} \|x_n\|$ is convergent, we also have that $\sum_{n=1}^{+\infty} x_n$ is convergent, then X is a Banach space.

Question 8.7

State and prove the Riesz's Lemma.

Solution

Riesz's Lemma

Let X be a normed space, $E \subsetneq X$ a closed subspace, then $\forall \varepsilon > 0 \exists x \in X$ such that:

$$\|x\| = 1 \text{ and } \text{dist}(x, E) \geq 1 - \varepsilon$$

where $\text{dist}(x, E) := \inf_{\xi \in E} \|x - \xi\|$ and x is called the "almost orthogonal element".

Proof.

Let $y \in X \setminus E$, then:

$$d := \text{dist}(y, E) > 0 \text{ since } E \text{ is closed}$$

Now, let $\varepsilon \in (0, 1)$, then, in view of the definition of $\text{dist}(x, E)$, we have:

$$d = \text{dist}(y, E) = \inf_{\xi \in E} \|y - \xi\|$$

and thus we can find $\zeta \in E$ such that:

$$d \leq \|y - \zeta\| \leq \frac{d}{1 - \varepsilon}$$

Now, let us define the following:

$$x := \frac{y - \zeta}{\|y - \zeta\|}$$

So by definition x has $\|x\| = 1$ and now, thanks to the homogeneity of the norm and the closedness of E , $\forall \xi \in E$ we also have that:

$$\begin{aligned} \|x - \xi\| &= \left\| \frac{y - \zeta}{\|y - \zeta\|} - \xi \right\| = \frac{1}{\|y - \zeta\|} \|y - \zeta - \xi \cdot \|y - \zeta\|\| \\ &= \frac{1}{\|y - \zeta\|} \left\| y - \underbrace{(\zeta + \xi \cdot \|y - \zeta\|)}_{\in E} \right\| \geq \frac{d}{\|y - \zeta\|} \geq 1 - \varepsilon \end{aligned}$$

therefore we have that $\text{dist}(x, E) \geq 1 - \varepsilon$ and we have the thesis. \square

Question 8.8

State and prove the Riesz's Theorem.

Solution

Riesz's Theorem

Let X be a normed space, if the closed ball $\bar{B}_1(0)$ is compact, then $\dim(X) < \infty$.

Proof.

Let $x_1 \in \bar{B}_1(0)$ and $Y_1 := \text{span}\{x_1\}$. Clearly Y_1 is a vector subspace of X and $\dim(Y_1) = 1 < +\infty \iff Y_1$ is closed.

- If $X = Y_1$, then $\dim(X) < \infty$ and we have the thesis.
- If $X \neq Y_1$, then we can use Riesz's Lemma with $\varepsilon = 1/2$ to find $x_2 \in \bar{B}_1(0)$ such that:

$$\|x_1 - x_2\| \geq 1/2$$

and we define the following set:

$$Y_2 := \text{span}\{x_1, x_2\}$$

and we repeat the argument above:

- If $X = Y_2$, then $\dim(X) < \infty$ and we have the thesis.
- If $X \neq Y_2$, then we can use again Riesz's Lemma $x_3 \in \bar{B}_1(0)$ such that:

$$\|x_3 - x_i\| \geq 1/2 \text{ for } i = 1, 2$$

and we define the following set:

$$Y_3 := \text{span}\{x_1, x_2, x_3\}$$

...

If X is not finite dimensional this argument can be iterated to construct a sequence:

$$\{x_n\} \subseteq \bar{B}_1(0) \text{ such that } \|x_i - x_j\| \geq 1/2 \text{ } i \neq j, \forall i, j \in \mathbb{N}$$

hence $\{x_n\}$ is a bounded sequence ($\|x_n\| \leq 1 \forall n \in \mathbb{N}$) but $\{x_n\}$ has no convergent subsequence. Thus $\bar{B}_1(0)$ is not sequentially compact and so $\bar{B}_1(0)$ is not compact. \square

Question 8.9

Write the definition of equivalent norms. In which type of vector spaces all norms are equivalent? Exhibit an example of a vector space that can be endowed with two norms that are not equivalent.

Solution

Equivalent norms

Let $(X, \|\cdot\|)$ and $(X, \|\cdot\|')$ be two normed spaces. We say that $\|\cdot\|$ and $\|\cdot\|'$ are equivalent if there exist two constants $m, M > 0$ such that:

$$m \cdot \|x\| \leq \|x\|' \leq M \cdot \|x\| \text{ for all } x \in X$$

All norms are equivalent in finite dimensional normed spaces

If X is a normed space and $\dim(X) < \infty$, then all norms are equivalent.

Example of two non equivalent norms

Both $(C^0([a, b]), \|\cdot\|_\infty)$ and $((C^0([a, b]), \|\cdot\|_1)$ are normed spaces, but since $\dim(C^0([a, b])) = \infty$ we have that $\|\cdot\|_\infty$ and $\|\cdot\|_1$ are not equivalent.

Question 8.10

Is it true in general that any vector subspace of a given normed space is closed?

Solution

Closedness of vector subspaces

Let X be a normed space and Y a vector subspace of X . We have the following:

- $\dim(Y) < \infty \implies Y$ is closed.
- $\dim(Y) = \infty \not\Rightarrow Y$ is closed.

Therefore we can say that in general not all vector subspaces of a normed space are closed.

Question 8.11

Write the definitions of \mathcal{L}^p and L^p . Show that L^p is a vector space (and its preliminary lemma).

Solution

Definition of \mathcal{L}^p

Let (X, \mathcal{A}, μ) be a measure space, $p \in [1, +\infty]$. We define the space \mathcal{L}^p as:

$$\mathcal{L}^p(X, \mathcal{A}, \mu) := \left\{ f : X \rightarrow \overline{\mathbb{R}} \text{ measurable, } \int_X |f|^p d\mu < +\infty \right\}$$

Definition of L^p

On the space $\mathcal{L}^p(X, \mathcal{A}, \mu)$ we define the following equivalence relation R :

$$f, g \in \mathcal{L}^p \quad fRg \iff f = g \text{ a.e. in } X$$

We define the space L^p as the quotient space \mathcal{L}^p/R :

$$L^p(X, \mathcal{A}, \mu) := \mathcal{L}^p(X, \mathcal{A}, \mu)/R$$

Question 8.12

Write the definition of conjugate numbers. Show Young's inequality.

Solution

Definition of conjugate numbers

Let $p, q \in [1, +\infty]$. We say that p and q are conjugate if:

- $p, q \in (1, +\infty)$ and $\frac{1}{p} + \frac{1}{q} = 1$.
- $p = 1$ and $q = +\infty$ or viceversa.

Young's inequality

Let $p, q \in (1, +\infty)$ be conjugate numbers and $a, b > 0$, then:

$$ab \leq \frac{a^p}{p} + \frac{b^q}{q}$$

Proof.

Let us define the following convex function:

$$\varphi(x) := e^x \quad \varphi(tx + (1-t)y) \leq t\varphi(x) + (1-t)\varphi(y) \quad \forall x, y \in \mathbb{R}, t \in [0, 1]$$

Now, we choose $t = 1/p$, $1-t = 1/q$, $x = \log(a^p)$ and $y = \log(b^q)$, thus we have:

$$\begin{aligned}
 ab &= e^{\log(a)} \cdot e^{\log(b)} = e^{\frac{1}{p} \log(a^p)} \cdot e^{\frac{1}{q} \log(b^q)} \\
 &\leq \frac{1}{p} e^{\log(a^p)} + \frac{1}{q} e^{\log(b^q)} \\
 &= \frac{1}{p} a^p + \frac{1}{q} b^q
 \end{aligned}$$

□

Question 8.13

Show Hölder's inequality.

Solution

Hölder's inequality

Let $f, g \in \mathcal{M}(X, \mathcal{A})$ and $p, q \in [1, +\infty]$ be two conjugate numbers, then:

$$\|f \cdot g\|_1 \leq \|f\|_p \cdot \|g\|_q$$

where we have:

$$\|f\|_p := \left(\int_X |f|^p d\mu \right)^{1/p} \quad p \in [1, +\infty)$$

$$\|f\|_\infty := \operatorname{ess\,sup}_X |f|$$

Proof.

Let us divide the proof into two possible cases:

i) $p, q \in (1, +\infty)$:

- If $\|f\|_p \cdot \|g\|_q = +\infty$, the inequality is trivial.
- If $\|f\|_p \cdot \|g\|_q = 0$, we have that $f = 0$ a.e. $\vee g = 0$ a.e. $\implies f \cdot g = 0$ a.e. $\implies \|f \cdot g\|_1 = 0$ and the inequality holds.
- If $\|f\|_p$ and $\|g\|_q$ exist finite and non-zero, we fix $x \in X$ and define the two following quantities:

$$a := \frac{|f|^p}{\|f\|_p^p} \quad b := \frac{|g|^q}{\|g\|_q^q}$$

Now we apply Young's inequality to these two quantities:

$$a^{1/p} b^{1/q} = \frac{|f|}{\|f\|_p} \cdot \frac{|g|}{\|g\|_q}$$

$$\leq \frac{1}{p} \frac{|f|^p}{\|f\|_p^p} + \frac{1}{q} \frac{|g|^q}{\|g\|_q^q}$$

Let us integrate both sides of the inequality:

$$\frac{1}{\|f\|_p \|g\|_q} \cdot \int_X |f \cdot g| d\mu = \frac{1}{p} \frac{\int_X |f|^p d\mu}{\|f\|_p^p} + \frac{1}{q} \frac{\int_X |g|^q d\mu}{\|g\|_q^q}$$

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

ii) $p = 1, q = +\infty$ (or viceversa):

Let us recall:

$$|g| \leq \|g\|_\infty = \operatorname{ess\,sup}_X |g| \text{ a.e. in } X \implies |fg| \leq |f| \|g\|_\infty$$

let us integrate both sides of the inequality:

$$\int_X |fg| d\mu = \|fg\|_1 \leq \|g\|_\infty \int_X |f| d\mu = \|f\|_1 \|g\|_\infty$$

and so the inequality holds.

□

Question 8.14

Show Minkowski's inequality.

Solution

Minkowski's inequality

Let $f, g \in \mathcal{M}(X, \mathcal{A})$ and $p \in (1, +\infty)$, then:

$$\|f + g\|_p \leq \|f\|_p + \|g\|_p$$

Proof.

Let us divide the proof into three possible cases:

- $p \in (1, +\infty)$:

$$\begin{aligned} \|f + g\|_p^p &= \int_X |f + g|^p d\mu = \int_X \underbrace{|f + g|}_{\leq |f| + |g|} |f + g|^{p-1} d\mu \\ &\leq \int_X |f| |f + g|^{p-1} d\mu + \int_X |g| |f + g|^{p-1} d\mu \end{aligned}$$

We now apply Hölder's inequality to the two integrals, recall $q = p/(p-1)$:

$$\begin{aligned} \int_X |f| |f + g|^{p-1} d\mu &\leq \|f\|_p \| |f + g|^{p-1} \|_q \\ \int_X |g| |f + g|^{p-1} d\mu &\leq \|g\|_p \| |f + g|^{p-1} \|_q \\ \| |f + g|^{p-1} \|_q &= \left(\int_X |f + g|^{(p-1)q} d\mu \right)^{1/q} \\ &= \left(\int_X |f + g|^p d\mu \right)^{1/q} = \|f + g\|_p^{p/q} \end{aligned}$$

It thus follows that:

$$\begin{aligned} \|f + g\|_p^p &\leq (\|f\|_p + \|g\|_p) \cdot \|f + g\|_p^{p/q} \\ \implies \|f + g\|_p^{p - p/q = 1} &\leq \|f\|_p + \|g\|_p \\ \implies \|f + g\|_p &\leq \|f\|_p + \|g\|_p \end{aligned}$$

- $p = 1$, thanks to the triangular inequality we have:

$$\|f + g\|_1 = \int_X |f + g| d\mu \leq \int_X |f| d\mu + \int_X |g| d\mu$$

- $p = +\infty$, thanks to the triangular inequality we have:

$$\|f + g\|_\infty = \operatorname{ess\,sup}_X |f + g| \leq \operatorname{ess\,sup}_X (|f| + |g|) \leq \operatorname{ess\,sup}_X |f| + \operatorname{ess\,sup}_X |g|$$

□

Question 8.15

Show that L^p is a normed space.

L^p is a normed space

L^p is a normed space with norm:

$$\begin{aligned} \|f\|_p &:= \left(\int_X |f|^p d\mu \right)^{1/p} \quad p \in [1, +\infty) \\ \|f\|_\infty &:= \operatorname{ess\,sup}_X |f| \end{aligned}$$

Proof. Clearly, we have that:

- $\|\cdot\| : L^p \rightarrow [0, +\infty)$
- $\|f\|_p = 0 \iff f = 0 \text{ a.e. in } X \iff f = 0 \text{ in } L^p$ thank to its quotientation with respect to equality a.e.
- $\forall \alpha \in \mathbb{R}$ we have:

$$\|\alpha f\|_p = |\alpha| \|f\|_p$$

- We have the triangular inequality thanks to Minkowski's inequality:

$$\|f + g\|_p \leq \|f\|_p + \|g\|_p$$

□

Sheet n. 9

Question 9.1

Show the inclusion of L^p spaces. Which hypothesis is essential? Justify the answer.

Solution

Inclusion of L^p spaces

Suppose that $\mu(X) < +\infty$, then we have:

$$1 \leq p \leq q \leq +\infty \implies L^q(X, \mathcal{A}, \mu) \subseteq L^p(X, \mathcal{A}, \mu)$$

Proof. The thesis follow if we can show that there exists a constant $C = C(X, p, q)$ such that:

$$\|f\|_p = C \|f\|_q \quad \forall f \in L^q$$

Let us divide the proof into two cases:

- $q = +\infty$:

$$\|f\|_p^p = \int_X |f|^p d\mu \leq \|f\|_\infty^p \cdot \mu(X)$$

So we can make the following trivial choice:

$$C = (\mu(X))^{1/p}$$

- $q \in [1, +\infty)$: By applying Hölder's inequality with $1/r + 1/s = 1$ we can write:

$$\begin{aligned} \|f\|_p^p &= \int_X |f|^p d\mu = \int_X 1 \cdot |f|^p d\mu \\ &\leq \left(\int_X 1^r d\mu \right)^{1/r} \cdot \left(\int_X |f|^{p \cdot s} d\mu \right)^{1/s} \end{aligned}$$

Now, if we take $ps = q$ we have:

$$ps = q \implies \frac{1}{s} = \frac{p}{q} \implies \frac{1}{r} = 1 - \frac{1}{s} = \frac{q-p}{q}$$

hence we write:

$$\|f\|_p^p \leq [\mu(X)]^{\frac{q-p}{q}} \cdot \left(\int_X |f|^q d\mu \right)^{\frac{p}{q}} \iff \|f\|_p \leq [\mu(X)]^{\frac{q-p}{pq}} \cdot \|f\|_q$$

thus if we choose:

$$C = [\mu(X)]^{\frac{q-p}{pq}}$$

the thesis is proved. □

We can observe that the hypothesis that $\mu(X) < +\infty$ is essential, otherwise the two choices of C lose all sense since ∞ doesn't obey normal algebraic rules.

Question 9.2

State and prove the interpolation inequality.

Solution

Interpolation inequality

Let (X, \mathcal{A}, μ) be a measure space and $1 \leq p \leq q \leq +\infty$. If $f \in L^p \cap L^q$, then:

$$f \in L^r \quad \forall r \in (p, q)$$

Moreover:

$$\|f\|_r \leq \|f\|_p^\alpha \cdot \|f\|_q^{1-\alpha}$$

where $\alpha \in (0, 1)$ such that:

$$\frac{1}{r} = \frac{\alpha}{p} + \frac{1-\alpha}{q}$$

Proof.

$$\|f\|_r^r = \int_X |f|^r d\mu = \int_X \underbrace{|f|^{\alpha r}}_\varphi \cdot \underbrace{|f|^{(1-\alpha)r}}_\psi d\mu$$

Now, since $f \in L^p$, we have that:

$$\varphi \in L^{\frac{p}{\alpha r}} \iff \|\varphi\|_{\frac{p}{\alpha r}} = \left(\int_X |f|^{\alpha r \cdot \frac{p}{\alpha r}} d\mu \right)^{\frac{\alpha r}{p}} < +\infty$$

and analogously for ψ , since $f \in L^q$, we have that:

$$\psi \in L^{\frac{q}{(1-\alpha)r}} \iff \|\psi\|_{\frac{q}{(1-\alpha)r}} = \left(\int_X |f|^{(1-\alpha)r \cdot \frac{q}{(1-\alpha)r}} d\mu \right)^{\frac{(1-\alpha)r}{q}} < +\infty$$

Now, we take the following two constants:

$$P := \frac{p}{\alpha r} \quad Q := \frac{q}{(1-\alpha)r}$$

We can immediately see that these two are conjugate numbers and we can apply Hölder's inequality:

$$\begin{aligned} \underbrace{\int_X |\varphi\psi| d\mu}_{\int_X |f|^r d\mu} &\leq \underbrace{\left(\int_X |\varphi|^P d\mu \right)^{1/P}}_{\left(\int_X |f|^p d\mu \right)^{\frac{\alpha r}{p}}} \cdot \underbrace{\left(\int_X |\psi|^Q d\mu \right)^{1/Q}}_{\left(\int_X |f|^q d\mu \right)^{\frac{(1-\alpha)r}{q}}} \\ &\iff \|f\|_r \leq \|f\|_p^\alpha \cdot \|f\|_q^{1-\alpha} \end{aligned}$$

let us note that to arrive at the last coimplication we have elevated both sides to the power of $1/r$. □

Question 9.3

Show the completeness of L^p spaces.

Solution

L^p is a Banach space

$L^p(X, \mathcal{A}, \mu)$ is a Banach space $\forall p \in [1, +\infty]$.

Proof. Let $p \in [1, +\infty)$, to prove the thesis it is enough to show that, given $\{f_n\} \subset L^p$, if $\sum_{n=1}^{\infty} \|f_n\|_p$ converges then $\sum_{n=1}^{\infty} f_n$ converges in L^p . This is due to (8.6.1).
Let us see that this is indeed true, if we define:

$$g_k := \sum_{n=1}^k |f_n|$$

thanks to Minkowski's inequality (8.14.1) we have that:

$$\|g_k\|_p \leq \|f_1\|_p + \cdots + \|f_k\|_p \leq M := \sum_{n=1}^{\infty} \|f_n\|_p$$

Let us now define:

$$g := \sum_{n=1}^{\infty} |f_n|$$

And we have that $\{g_n\}$ is an increasing sequence and g_k is measurable $\forall k \in \mathbb{N}$, so $\{|g_n|^p\}$ is also an increasing sequence and $|g_k|^p$ is measurable $\forall k \in \mathbb{N}$.
Therefore we can apply the MCT (4.9.1):

$$\begin{aligned} \lim_{k \rightarrow +\infty} \int_X |g_k|^p d\mu &= \int_X \lim_{k \rightarrow +\infty} |g_k|^p d\mu \\ &= \int_X |g|^p d\mu \leq M^p \\ &\implies g \in L^p \implies g \text{ finite a.e. in } X \\ &\implies \sum_{n=1}^{\infty} f_n \text{ converges (absolutely) a.e. in } X \end{aligned}$$

Now let us define the following:

$$\begin{aligned} s(x) &:= \sum_{n=1}^{\infty} f_n(x) \\ s_k(x) &:= \sum_{n=1}^k f_n(x) \end{aligned}$$

We know that:

$$\begin{aligned} s_k(x) &\xrightarrow{k \rightarrow +\infty} s(x) \quad \text{a.e. in } X \\ |s_k - s|^p &\leq \left| \sum_{n=k+1}^{\infty} f_n \right|^p \leq \left| \sum_{n=k+1}^{\infty} |f_n| \right|^p \leq g^p \quad \text{a.e. in } X \quad \forall k \in \mathbb{N} \end{aligned}$$

So we have that:

$$s_k \xrightarrow{k \rightarrow +\infty} s \iff |s_k - s|^p \xrightarrow{k \rightarrow +\infty} 0$$

and:

$$g^p \in L^1 \iff g \in L^p$$

And by applying the DCT (5.9.1) we have that:

$$\lim_{k \rightarrow +\infty} \int_X |s_k - s|^p d\mu = \int_X \lim_{k \rightarrow +\infty} |s_k - s|^p d\mu = 0 \iff \sum_{n=1}^{\infty} f_n \text{ converges in } L^p$$

□

Question 9.4

State the Lusin theorem.

Solution

Lusin's theorem

Let $\Omega \in \mathcal{L}(\mathbb{R})$, $\lambda(\Omega) < +\infty$, $f : \mathbb{R} \rightarrow \mathbb{R}$ measurable, such that $f = 0$ in Ω^c . Then:

$$\forall \varepsilon > 0 \exists g \in C_c^0(\mathbb{R}) \text{ such that } \lambda(\{x \in \mathbb{R} : f(x) \neq g(x)\}) < \varepsilon \text{ and } \sup_{\mathbb{R}} |g| \leq \operatorname{ess\,sup}_{\mathbb{R}} |f|$$

Question 9.5

Show that the set of simple functions with support of finite measure is dense in L^p ($p \in [1, +\infty)$).

Solution

Simple functions with support of finite measure

Let us define the set of simple functions with support of finite measure:

$$\tilde{\mathcal{S}}(\mathbb{R}) := \{s \in \mathcal{S}(\mathbb{R}) : \lambda(\operatorname{supp}(s)) < +\infty\}$$

$\tilde{\mathcal{S}}(\mathbb{R})$ is dense in L^p

$\tilde{\mathcal{S}}(\mathbb{R})$ is dense in $L^p \forall p \in [1, +\infty)$.

Proof. We have that:

$$s \in \tilde{\mathcal{S}}(\mathbb{R}) \iff s \in \mathcal{S}(\mathbb{R}), s \in L^p \quad \forall p \in [1, +\infty)$$

since:

$$\|s\|_p^p = \sum_{k=1}^n c_k \cdot \mu(E_k) < +\infty \iff \mu(E_k) < +\infty \quad \forall i = 1, \dots, n$$

So we have that $\mathcal{S}(\mathbb{R}) \subset L^p$. Let $f \in L^p(\mathbb{R})$ and suppose that $f \geq 0$ a.e. in \mathbb{R} , thanks to the SAT (3.13.1) we have that $\exists \{s_n\} \subset \mathcal{S}(\mathbb{R})$ such that:

$$\begin{aligned} \{s_n\} \uparrow, 0 \leq s_n \leq f, s_n \rightarrow f \text{ a.e. in } \mathbb{R} \\ \implies \{s_n\} \subset L^p \implies \{s_n\} \subset \tilde{\mathcal{S}}(\mathbb{R}) \end{aligned}$$

thanks to what we have shown above. We claim that:

$$s_n \rightarrow f \text{ in } L^p \iff \|s_n - f\|_p^p \rightarrow 0 \iff \lim_{n \rightarrow +\infty} \int_{\mathbb{R}} |s_n - f| d\lambda = 0$$

Indeed we have that:

$$\begin{aligned} |s_n - f| &\rightarrow 0 \text{ a.e. in } \mathbb{R} \\ |f - s_n|^p &\leq (|f| + |s_n|)^p \leq (|f| + |f|)^p \\ &\stackrel{1}{=} 2^p |f|^p = g \in L^1(\mathbb{R}) \end{aligned}$$

So the hypothesis of the DCT (5.9.1) are satisfied and we may apply it:

$$\implies \lim_{n \rightarrow \infty} \int_{\mathbb{R}} |s_n - f|^p d\lambda = \int_{\mathbb{R}} \lim_{n \rightarrow \infty} |s_n - f|^p d\lambda = \int_{\mathbb{R}} 0 d\lambda = 0$$

And we get the thesis. □

Let us note that if f is sign-changing the same argument can be applied to its positive and negative parts.

Question 9.6

Show that $C_c^0(\mathbb{R})$ is dense in $L^p(\mathbb{R})$ ($p \in [1, +\infty)$).

Solution

C_c^0 is dense in L^p

$C_c^0(\mathbb{R})$ is dense in $L^p(\mathbb{R})$ ($p \in [1, +\infty)$).

Proof. Let $f \in L^p(\mathbb{R})$ and $\varepsilon > 0$. We can find $s \in \tilde{\mathcal{S}}(\mathbb{R})$ such that:

$$\|f - s\| < \varepsilon$$

Now, we apply Lusin's theorem:

$$\exists g \in C_c^0(\mathbb{R}) \text{ s.t. } \lambda(\{g \neq s\}) < \varepsilon, \|g\|_\infty \leq \|s\|_\infty$$

which implies:

$$\begin{aligned} \|f - g\|_p &\leq \|f - s\|_p + \|s - g\|_p \\ &\leq \varepsilon + \left(\int_{\mathbb{R}} |s - g|^p d\lambda \right)^{1/p} \\ &\leq \varepsilon + \left(\int_{\{g \neq s\}} |s - g|^p d\lambda \right)^{1/p} \\ &\leq \varepsilon + 2\|s\|_\infty \left(\int_{\{g \neq s\}} d\lambda \right)^{1/p} \\ &\leq \varepsilon + 2\|s\|_\infty (\lambda(\{g \neq s\}))^{1/p} \\ &\leq \varepsilon + 2\|s\|_\infty \varepsilon^{1/p} \end{aligned}$$

□

Question 9.7

Show that $L^p(\mathbb{R})$ is separable ($p \in [1, +\infty)$).

Solution

L^p is separable

Let $\Omega \subseteq \mathbb{R}^n$ be an open set, the set:

$$L^p(\Omega, \mathcal{L}(\Omega), \lambda)$$

is separable $\forall p \in [1, +\infty)$.

Proof. Let us assume for simplicity that $\Omega = \mathbb{R}$. Let $f \in L^p(\mathbb{R})$ and $\varepsilon > 0$. We know that:

$$\exists g \in C_c^0 \text{ s.t. } \|f - g\|_p < \varepsilon$$

thanks to the preceding theorem. Furthermore:

$$\exists n_0 \in \mathbb{N} \text{ s.t. } \text{supp}(g) \subset [-n_0, n_0]$$

Since $C^0([-n_0, n_0])$ is separable, there exists a polynomial ξ with rational coefficients such that:

$$\|g - \xi\|_{L^\infty([-n_0, n_0])} < \varepsilon$$

Therefore we write:

$$\begin{aligned}
\|f - \xi \cdot \chi_{[-n_0, n_0]}\|_p &\leq \|f - g\|_p + \|g - \xi \cdot \chi_{[-n_0, n_0]}\|_p \\
&\leq \varepsilon + \left(\int_{[-n_0, n_0]} |g - \xi|^p d\lambda \right)^{1/p} \\
&\leq \varepsilon + \|g - \xi\|_\infty \left(\int_{[-n_0, n_0]} d\lambda \right)^{1/p} \\
&\leq \varepsilon + \|g - \xi\|_\infty \cdot (2n_0)^{1/p} \\
&\leq \varepsilon + \varepsilon \cdot (2n_0)^{1/p}
\end{aligned}$$

And the set of all such polynomials is countable since they have rational coefficients. □

Question 9.8

Show that $L^\infty(\mathbb{R})$ is not separable.

Solution

Lemma

Let X be a Banach space. Assume that there exists a family $\{A_i\}_{i \in I} \subseteq X$ such that:

- i) $\forall i \in I$ A_i is open
- ii) $A_i \cap A_j = \emptyset \forall i \neq j$
- iii) I is uncountable

then X is not separable.

L^∞ is not separable

$L_\infty(\mathbb{R}, \mathcal{L}(\mathbb{R}), \lambda)$ is not separable.

Proof. Consider the following uncountable sequence of functions:

$$\{\chi_{[-\alpha, \alpha]}\}_{\alpha > 0} \subset L^\infty(\mathbb{R})$$

If $\alpha \neq \alpha'$, then we have:

$$\|\chi_{[-\alpha, \alpha]} - \chi_{[-\alpha', \alpha']}\|_\infty = 1$$

Let us now consider the ball centered in $\chi_{[-\alpha, \alpha]}$ of radius $1/2$:

$$A_\alpha := B_{\chi_{[-\alpha, \alpha]}}\left(\frac{1}{2}\right) := \left\{ f \in L^\infty(\mathbb{R}) : \|\chi_{[-\alpha, \alpha]} - f\| < \frac{1}{2} \right\}$$

And we have:

$$A_\alpha \cap A_{\alpha'} = \emptyset \quad \alpha \neq \alpha'$$

and so by the previous lemma $L^\infty(\mathbb{R})$ is not separable. □

Question 9.9

How ℓ^p and L^p are related? What is the inclusion of ℓ^p spaces?

Solution

Relation between ℓ^p and L^p

ℓ^p is a Banach space $\forall p \in [1, +\infty]$, with the following norms:

$$\|x\|_{\ell^p} := \left(\sum_{n=1}^{\infty} |x^{(n)}|^p \right)^{1/p}$$
$$\|x\|_{\ell^p} := \sup_{n \in \mathbb{N}} |x^{(n)}|$$

We can observe that:

$$\ell^p = L^p(\mathbb{N}, \mathcal{P}(\mathbb{N}), \mu^{\#})$$

where $\mu^{\#}$ is the counting measure. The elements of ℓ^p are functions of the form:

$$f : \mathbb{N} \rightarrow \mathbb{R}, f = \{x^{(n)}\}_{n \in \mathbb{N}}$$

in other words ℓ^p is the space of all sequences of real numbers whose series converges (for p finite) and of all bounded sequences (for $p = \infty$). Therefore it's quite trivial to observe that the usual norm on L^p (the integral norm) here becomes an infinite sum. Moreover, just like for L^p we have that:

- ℓ^p is separable $p \in [1, \infty)$
- ℓ^∞ is not separable

Inclusion of ℓ^p spaces

Since $\mu^{\#}(\mathbb{N}) = +\infty$ we don't have:

$$1 \leq p \leq q \leq \infty \implies \ell^p \subseteq \ell^q$$

in actuality we have:

$$q \leq p \implies \ell^q \subseteq \ell^p$$

therefore for ℓ^p spaces (contrary to what we have for L^p spaces) we have that ℓ^∞ is the largest space (w.r. to inclusion).

Question 9.10

Write the definitions of: linear operator; bounded operator; functional; continuous operator; Lipschitz operator.

Solution

Linear operator

We say that an operator $T : X \rightarrow Y$ is linear if:

$$T(\alpha v_1 + \beta v_2) = \alpha T(v_1) + \beta T(v_2) \quad \forall v_1, v_2 \in X, \forall \alpha, \beta \in \mathbb{R}$$

Bounded operator

We say that an operator $T : X \rightarrow Y$ is bounded if:

$$\exists M > 0 : \|T(x)\|_Y \leq M \|x\|_X \quad \forall x \in X$$

Functional

We say that an operator $T : X \rightarrow \mathbb{R}$ is a functional.

Continuous operator

Let $T : X \rightarrow Y$, we say that T is continuous in $x_0 \in X$ if and only if:

$$\forall \{x_n\} \subset X, x_n \xrightarrow{n \rightarrow \infty} x_0$$

we have that:

$$T(x_n) \xrightarrow{n \rightarrow \infty} T(x_0)$$

Lipschitz operator

Let $T : X \rightarrow Y$, we say that T is Lipschitz if and only if:

$$\exists L > 0 : \|T(x) - T(y)\|_Y \leq L\|x - y\|_X \quad \forall x, y \in X$$

Question 9.11

State and prove the theorem about the characterization of linear, bounded operators.

Solution

Characterization of linear, bounded operators

Let $T : X \rightarrow Y$ be a linear operator, the following are equal:

1. T is bounded
2. T is continuous at $x_0 = 0$
3. T is Lipschitz

Proof.

- $(i) \implies (ii)$

$$\|T(x) - T(y)\|_Y = \|T(x - y)\|_Y \leq M\|x - y\|_X$$

- $(ii) \implies (iii)$, since we have that:

$$\{x_n\} \subset X, x_n \xrightarrow{n \rightarrow \infty} 0 \iff \|x_n\|_X \rightarrow 0$$

we also get that:

$$\|T(x_n) - \overset{0}{T(0)}\|_Y = \|T(x_n)\|_Y \leq M\|x_n\|_X \rightarrow 0$$

see below as to why $T(0) = 0$.

- $(iii) \implies (i)$, suppose by contradiction that T is not bounded, then there exists $\{x_n\} \subset X, x_n \neq 0$ such that:

$$\|T(x_n)\|_Y \geq n\|x_n\|_X$$

we can define the following sequence:

$$\zeta_n := \frac{x_n}{n\|x_n\|_X} \xrightarrow{n \rightarrow \infty} 0$$

in fact:

$$\|\zeta_n\|_X = \frac{1}{n} \xrightarrow{n \rightarrow \infty} 0$$

but:

$$\begin{aligned} T(\zeta_n) = \frac{1}{n\|x_n\|_X} T(x_n) &\implies \|T(\zeta_n)\|_Y = \frac{1}{n\|x_n\|_X} \|T(x_n)\|_Y \\ &\geq \frac{1}{n\|x_n\|_X} \cdot n\|x_n\|_X = 1 \end{aligned}$$

thus we can write:

$$T(\zeta) \xrightarrow{n \rightarrow \infty} T(0) = 0$$

which means that T is not continuous at $x_0 = 0$ and this is clearly a contradiction.

□

Question 9.12

Let X, Y be normed spaces, $T : X \rightarrow Y$ be a linear operator. Prove or disprove the following statement: T is continuous in X if and only if it is continuous at $x_0 = 0$.

Solution

An operator is continuous if and only if it is continuous at $x_0 = 0$

Since the operator is linear, we have that:

$$T(0) = T(0 \cdot x) = 0 \cdot T(x) = \underline{0}$$

thus thanks to linearity if T is continuous at $x_0 = 0$ it is continuous for every x , indeed if we have:

$$\|T(0) - T(x_n)\| \xrightarrow{x_n \rightarrow 0} 0$$

we can define:

$$y = y + 0, \quad y_n = y + x_n \rightarrow y$$

from which we get:

$$\begin{aligned} \implies \|T(y) - T(y_n)\| &= \|T(0 + y) - T(y + x_n)\| \\ &= \|T(0) + T(y) - T(y) - T(x_n)\| = \|T(0) - T(x_n)\| \xrightarrow{x_n \rightarrow 0} 0 \end{aligned}$$

and, since we have equal signs all the way through, we can navigate through the proof in the opposite sense. So we have the coimplication and the equivalence: T continuous in 0 if and only if T is continuous in X .

Sheet n. 10

Question 10.1

What is the norm on $\mathcal{L}(X, Y)$? It satisfies two important equalities. Write and show them.

Solution

Linear continuous operators

Let X, Y be two normed spaces.

$$\mathcal{L}(X, Y) := \{T : X \rightarrow Y \text{ s.t. } T \text{ is linear and continuous}\}$$

Property of the norm on $\mathcal{L}(X, Y)$

The norm on $\mathcal{L}(X, Y)$ satisfies two important equalities:

1. If $T \in \mathcal{L}(X, Y)$, there $\exists M > 0 : \|T(x)\|_Y \leq M \quad \forall x \in X, \|x\|_X \leq 1$.

We have that $\sup_{x \in X, \|x\|_X \leq 1} \|T(x)\|_Y$ is a norm on $\mathcal{L}(X, Y)$ and $(\mathcal{L}(X, Y), \|\cdot\|_{\mathcal{L}})$ is a normed space,

$$\|T\|_{\mathcal{L}} := \sup_{\|x\|_X \leq 1} \|T(x)\|_Y$$

$$2. \|T\|_{\mathcal{L}} = \sup_{\|x\|_X = 1} \|T(x)\|_Y = \sup_{x \in X \setminus \{0\}} \frac{\|T(x)\|_Y}{\|x\|_X}$$

Proof.

$$\sup_{\|x\|_X \leq 1} \|T(x)\|_Y \geq \sup_{\|x\|_X = 1} \|T(x)\|_Y \quad (*)$$

If $\|x\|_X \leq 1, x \neq 0$ then

$$\begin{aligned} \|T(x)\|_Y &= \underbrace{\|x\|_X}_{\leq 1} \left\| T\left(\frac{x}{\|x\|_X}\right) \right\|_Y \leq \left\| T\left(\frac{x}{\|x\|_X}\right) \right\|_Y \implies \sup_{\|x\|_X \leq 1} \|T(x)\|_Y \leq \sup_{\|\xi\|=1} \|T(\xi)\|_Y \\ &\implies \|T\|_{\mathcal{L}} \leq \sup_{\|x\|_X = 1} \|T(x)\|_Y \\ &\stackrel{(*)}{\implies} \|T\|_{\mathcal{L}} \geq \sup_{\|x\|_X = 1} \|T(x)\|_Y \end{aligned} \quad \left. \vphantom{\sup_{\|x\|_X = 1} \|T(x)\|_Y} \right\} \implies \|T\|_{\mathcal{L}} = \sup_{\|x\|_X = 1} \|T(x)\|_Y$$

Furthermore,

$$\frac{\|T(x)\|_Y}{\|x\|_X} = \left\| T\left(\frac{x}{\|x\|_X}\right) \right\|_Y \implies \sup_{x \in X \setminus \{0\}} \frac{\|T(x)\|_Y}{\|x\|_X} = \sup_{\|\xi\|=1} \|T(\xi)\|_Y = \|T\|_{\mathcal{L}}$$

□

Question 10.2

Under which hypotheses on X and Y is $\mathcal{L}(X, Y)$ a Banach space?

Solution

Hypotesis for which $\mathcal{L}(X, Y)$ is a Banach space

Let X be a normed space and Y be a Banach space. Then $\mathcal{L}(X, Y)$ is a Banach space.

Question 10.3

Let $\mathfrak{F} \subset \mathcal{L}(X, Y)$. For \mathfrak{F} write the definition of pointwise and uniform boundedness. State and prove the UBP (or BS theorem).

Solution

Pointwise and uniform boundedness

Let X, Y be two Banach spaces and let $\mathfrak{F} \subset \mathcal{L}(X, Y)$.

- \mathfrak{F} is pointwise bounded $\iff \forall x \in X \ \exists M_x > 0 : \sup_{T \in \mathfrak{F}} \|T(x)\|_Y \leq M_x$
- \mathfrak{F} is uniformly bounded $\iff \exists M > 0 : \sup_{T \in \mathfrak{F}} \|T\|_{\mathcal{L}} \leq M \iff \sup_{T \in \mathfrak{F}} \sup_{\|x\| \leq 1} \|T(x)\|_Y \leq M$

Uniform Boundedness Principle (or Banach-Seinhaus Theorem)

Let X, Y be Banach spaces, $\mathfrak{F} \subset \mathcal{L}(X, Y)$. If \mathfrak{F} is pointwise bounded, then \mathfrak{F} is also uniformly bounded.

Proof. $\forall n \in \mathbb{N}$ let $C_n := \{x \in X : \|T(x)\|_Y \leq n \ \forall T \in \mathfrak{F}\}$

- C_n is closed.

In fact, let $\{x_m\} \subset C_n, x_m \xrightarrow{m \rightarrow \infty} x_0 \in X$. Therefore:

$$\begin{aligned} T(x_m) &\xrightarrow{m \rightarrow \infty} T(x_0) \quad \forall T \in \mathfrak{F} \implies \|T(x_m)\|_Y \xrightarrow{m \rightarrow \infty} \|T(x_0)\|_Y \implies \|T(x_0)\|_Y \leq n \\ \implies x_0 &\in C_n \implies C_n \text{ is closed} \end{aligned}$$

- \mathfrak{F} pointwise bounded $\implies \bigcup_{n=1}^{\infty} C_n = X$

Due to Baire theorem, there exists $n_0 \in \mathbb{N}$ s.t. $\text{Int} C_0 \neq \emptyset \implies \exists \bar{B}_\varepsilon(x_0) \subset C_{n_0}$

If $\|z\|_X \leq \varepsilon \implies z + x_0 \in \bar{B}_\varepsilon(x_0) \subset C_{n_0}$,

$$\begin{aligned} \|T(z)\|_Y &= \|T(z) + T(x_0) - T(x_0)\|_Y \leq \|T(z) + T(x_0)\|_Y + \|T(x_0)\|_Y \\ &= \|T(z + x_0)\|_Y + \|T(x_0)\|_Y \leq 2n_0, \quad \forall T \in \mathfrak{F} \end{aligned}$$

$\forall x \in X \setminus \{0\}, \quad \forall T \in \mathfrak{F}$

$$\|T(x)\|_Y = \frac{\|x\|_X}{\varepsilon} \left\| T\left(\frac{\varepsilon x}{\|x\|_X}\right) \right\|_Y \leq \frac{2n_0}{\varepsilon} \|x\|_X \implies \|T\|_{\mathcal{L}} \leq \frac{2n_0}{\varepsilon} =: M \implies \sup_{T \in \mathfrak{F}} \|T\|_{\mathcal{L}} \leq M$$

□

Question 10.4

From the UBP is it possible to infer an important property of operators defined by means of a pointwise limit. What is that? Justify your answer.

Solution

Corollary of UBP

Let X, Y be Banach spaces, $\{T_n\}_{n \in \mathbb{N}} \subset \mathcal{L}$. Assume that $\forall x \in X \exists \lim_{n \rightarrow \infty} T_n(x)$. Let $T(x) := \lim_{n \rightarrow \infty} T_n(x)$ then $T \in \mathcal{L}(X, Y)$.

Proof. $T : X \rightarrow Y$ is linear. $\{T_n(x)\}_{n \in \mathbb{N}}$ is bounded $\forall x \in X$

$$\iff \forall x \in X \exists M_x > 0 : \|T_n(x)\|_Y \leq M_x \quad \forall n \in \mathbb{N} \quad (\text{or equivalently } \sup_{n \in \mathbb{N}} \|T_n(x)\|_Y \leq M_x)$$

$$\iff \mathfrak{F} = \{T_n\}_{n \in \mathbb{N}} \text{ is pointwise bounded} \xrightarrow{\text{UBP}} \mathfrak{F} = \{T_n\}_{n \in \mathbb{N}} \text{ is uniformly bounded}$$

$$\iff \exists M > 0 : \sup_{n \in \mathbb{N}} \|T_n\|_{\mathcal{L}} \leq M \implies \|T_n(x)\|_Y \leq M \|x\|_X \quad \forall x \in X, \forall n \in \mathbb{N}$$

$$\|T(x)\|_Y = \lim_{n \rightarrow \infty} \|T_n(x)\|_Y \leq M \|x\|_X \quad \forall x \in X \implies T \text{ is bounded} \implies T \in \mathcal{L}(X, Y)$$

□

Question 10.5

Write the definition of open mapping. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be continuous; under which extra hypotheses is f open? Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be linear and onto; why is T open? State the OMT.

Solution

Open mapping

Let X, Y be normed space, $T : X \rightarrow Y$ is said to be an open mapping if for any open set $G \subset X$, $T(G) \subset Y$ is open.

Open mapping from $\mathbb{R}^n \rightarrow \mathbb{R}^m$

Given a continuous $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$, with the further hypothesis f injective, we can prove that f is open.

Open mapping from $\mathbb{R}^n \rightarrow \mathbb{R}^n$

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be linear and onto, then T is open.

Proof. T onto from \mathbb{R}^n to itself implies that T is injective. Moreover \mathbb{R}^n has finite dimension hence linear operators from \mathbb{R}^n are also continuous and thus the hypothesis of the previous theorem are satisfied, yielding that T is open. □

Open Mapping Theorem

Let X, Y be Banach spaces, $T \in \mathcal{L}(X, Y)$ onto. Then T is an open mapping.

Question 10.6

State and prove the IBM (or ICM) theorem. What is the analogous result in the finite dimensional case?

Solution

Inverse Bounded Mapping

Let $T \in \mathcal{L}(X, Y)$, T bijective. Then $T^{-1} \in \mathcal{L}(X, Y)$.

Proof.

$$\begin{array}{l} T \in \mathcal{L}(X, Y) \\ T \text{ is bijective} \end{array} \implies \exists T^{-1} : Y \rightarrow X \text{ and } T^{-1} \text{ is linear}$$

Claim: T^{-1} is continuous $\stackrel{\text{def}}{\iff} (T^{-1})^{-1}(E) \subset Y$ is open $\forall E \subset X$ open
 $(T^{-1})^{-1}(E) = T(E)$ is open, in view of the open mapping theorem. □

Finite-dimensional case

Let $T : V \rightarrow W$ with $\dim V < \infty$ and $\dim W < \infty$. If T is bijective, T is linear and hence continuous.

Question 10.7

By the IBM theorem we can infer an important property about equivalent norms on Banach spaces. What is that? Justify your answer.

Solution

IBM Corollary

Let $(X, \|\cdot\|)$, $(X, \|\cdot\|_{\#})$ be Banach spaces and suppose that $\exists M > 0 : \|x\|_{\#} \leq M\|x\| \quad \forall x \in X$.
Then $\|\cdot\|$ and $\|\cdot\|_{\#}$ are equivalent, i.e.

$$\exists m > 0 : \|x\|_{\#} \geq m\|x\| \quad \forall x \in X$$

Proof.

$$I : X \rightarrow X, I(x) = x \quad \forall x \in X \implies I \text{ is bijective and continuous}$$

$$I \text{ continuous} \iff I \text{ bounded} \iff \|x\|_{\#} = \|I(x)\|_{\#} \leq M\|x\| \quad \forall x \in X$$

By IBM, $I^{-1} : X \rightarrow X$ is linear and bounded $\Rightarrow \exists m' > 0 :$

$$\|x\|_{\#} = \|I^{-1}(x)\| \leq m'\|x\|_{\#} \quad \forall x \in X, \quad m = \frac{1}{m'}$$

□

Question 10.8

Write the definitions of: closed operator; graph of an operator. Show that an operator is linear and closed iff its graph is closed.

Solution

Closed operator

A linear operator $T : X \rightarrow Y$ is called **closed** if

$$\left. \begin{array}{l} x_n \xrightarrow[n \rightarrow \infty]{} x \quad \text{in } X \\ T(x_n) \xrightarrow[n \rightarrow \infty]{} y \quad \text{in } Y \end{array} \right\} \implies T(x) = y$$

Graph of an operator

The graph of a linear operator T is defined as

$$\text{graph } T := \{(x, T(x)) : x \in X\} \subseteq X \times Y$$

Relation between close operator and graph

$T : X \rightarrow Y$ linear and closed $\iff \text{graph } T (\subseteq X \times Y)$ is closed.

Proof. Let $\{(x_n, T(x_n))\} \subset \text{graph } T$ be s.t.

$$\begin{aligned} (x_n, T(x_n)) &\xrightarrow{n \rightarrow \infty} (x, y) \in X \times Y \\ \implies x_n &\xrightarrow{n \rightarrow \infty} x \text{ and } T(x_n) \xrightarrow{n \rightarrow \infty} y \\ \text{graph } T \text{ is closed} &\iff (x, y) \in \text{graph } T \iff y = T(x) \end{aligned}$$

□

Question 10.9

State and prove the closed graph theorem.

Solution

Closed Graph Theorem

Let $T : X \rightarrow Y$ be a linear closed operator with X, Y Banach spaces, then $T \in \mathcal{L}(X, Y)$.

Proof. Let:

$$\|x\|_{\#} := \|x\|_X + \|T(x)\|_Y \implies \|x\|_X \leq \|x\|_{\#}$$

By the previous corollary $\exists M \geq 1$ s.t.:

$$\begin{aligned} \|x\|_{\#} &= \|x\|_X + \|T(x)\|_Y \leq M\|x\|_X \quad \forall x \in X \\ \implies \|T(x)\|_Y &\leq (M-1)\|x\|_X \quad \forall x \in X \implies T \text{ is bounded} \implies T \in \mathcal{L}(X, Y) \end{aligned}$$

□

Question 10.10

Write the definition of dual space.

Solution

Dual space

Let X be a normed space, then its dual space $X^* := \mathcal{L}(X, \mathbb{R})$ is a Banach space with the norm $\|L\| = \sup_{\|x\|=1} |L(x)|$

Question 10.11

Exhibit an example of $T \in (L^p)^*$. Compute $\|T\|_*$.

Solution

Example of $T \in (L^p)^*$

$X = L^p(X, \mathcal{A}, \mu)$, $\frac{1}{p} + \frac{1}{q} = 1$, $g \in L^q$, $L_g : L^p \rightarrow \mathbb{R}$, $L_g(f) := \int_X fg d\mu$

- L_g is linear: $\forall f_1, f_2 \in L^p$, $\alpha_1, \alpha_2 \in \mathbb{R}$

$$L_g(\alpha_1 f_1 + \alpha_2 f_2) = \int_X (\alpha_1 f_1 + \alpha_2 f_2) g d\mu = \alpha_1 \int_X f_1 g d\mu + \alpha_2 \int_X f_2 g d\mu = \alpha_1 L_g(f_1) + \alpha_2 L_g(f_2)$$

- L_g is bounded:

$$|L_g(f)| = \left| \int_X fg d\mu \right| \leq \int_X |fg| d\mu \leq \|f\|_p \underbrace{\|g\|_q}_{=M} \quad \forall f \in L^p$$

From the previous inequality, we deduce that $\|L_g\|_* \leq \|g\|_q$. Consider $\varphi := \frac{|g|^{q-2}g}{\|g\|_q^{q-1}}$,

$$L_g(\varphi) = \int_X \varphi g d\mu = \frac{1}{\|g\|_q^{q-1}} \int_X |g|^q d\mu = \frac{\|g\|_q^q}{\|g\|_q^{q-1}} = \|g\|_q \implies \|L_g\|_{X^*} = \|g\|_{L^q}$$

Question 10.12

Let $(V, \langle \cdot, \cdot \rangle)$ be a finite dimensional vector space endowed with an inner product. Characterize V^* .

Solution

Characterization of V^*

Let $(V, \langle \cdot, \cdot \rangle)$ be a finite-dimensional vector space and $L : V \rightarrow \mathbb{R}$ be a linear operator. Then:

$$\exists! y \in V : L(x) = \langle x, y \rangle, \quad \forall x \in V$$

Proof. Let $B = \{v_1, v_2, \dots, v_n\}$ be an orthonormal basis of V :

$$\forall x \in V, \quad x = \sum_{i=1}^n \alpha_i v_i \quad \alpha_i = \langle x, v_i \rangle \quad \forall i = 1, \dots, n$$

$$\begin{aligned} L(x) &= \alpha_1 L(v_1) + \dots + \alpha_n L(v_n) = \\ &= \langle x, v_1 \rangle L(v_1) + \dots + \langle x, v_n \rangle L(v_n) = \\ &= \langle x, \underbrace{v_1 L(v_1) + \dots + v_n L(v_n)}_{:=y} \rangle \end{aligned}$$

Now we must show that such a y is unique: suppose by contradiction that $\exists! y' \in V : L(x) = \langle x, y' \rangle \quad \forall x \in V$

$$\implies 0 = L(x) - L(x) = \langle x, y \rangle - \langle x, y' \rangle = \langle x, y - y' \rangle \quad \forall x \in V$$

$$\implies y = y', \text{ contradiction}$$

□

Question 10.13

Let Y be a vector subspace of $X = \mathbb{R}^2$. Given $f \in Y^*$ is it possible to find $F \in X^*$ such that $F = f$ in Y and $\|F\|_{X^*} = \|f\|_{Y^*}$?

Solution

Example

Take $X = \mathbb{R}^2$ and Y v.s.s. of X .

$$f \in Y^* \iff f : Y \rightarrow \mathbb{R} \text{ is linear and continuous}$$

We want $F \in X^*$ s.t. $F = f$ in $Y \subset X$ and $\|F\|_{X^*} = \|f\|_{Y^*}$ and we already know:

$$f \in Y^* \implies \exists! \eta \in Y \text{ s.t. } f(x) = \langle \eta, x \rangle \quad \forall x \in Y$$

Now let $F : X \rightarrow \mathbb{R}$, $F(x) = \langle \eta, x \rangle \quad \forall x \in X$

F is clearly bounded and $\|F\|_{X^*} = \|\eta\|_{Y^*}$

Question 10.14

State the Hahn-Banach theorem in the continuous extension form.

Solution

Hahn-Banach theorem, continuous form

Let X be a normed space and Y v.s.s. of X , $f \in Y^*$, then $\exists F \in X^*$ s.t. $F(y) = f(y) \quad \forall y \in Y$, $\|F\|_{X^*} = \|f\|_{Y^*}$.

Question 10.15

Let X be a normed space, let H be a hyperplane of X . When do we say that H separates (or strictly separates) A and B ? If $X = \mathbb{R}^2$, under which hypotheses on A and B is it possible to find a line H which separates them?

Solution

Separating hyperplane

Let X be a normed space, we say that H separates $A \subseteq X$ and $B \subseteq X$ if:

$$f(a) \leq \alpha \leq f(b) \quad \forall a \in A, \forall b \in B$$

Moreover, we say that H strictly separates $A \subseteq X$ and $B \subseteq X$ if:

$$\exists \varepsilon > 0 \text{ s.t. } f(a) \leq \alpha - \varepsilon, \quad f(b) \geq \alpha + \varepsilon \quad \forall a \in A, \forall b \in B$$

Weaker hypothesis on \mathbb{R}^2

If $X = \mathbb{R}^2$, we can say that it is possible to find a line (hyperplane with $n = 2$) that separates A and B if A, B are convex and disjoint.

Question 10.16

State the Hahn-Banach theorem in the separation form (first and second version).

Solution

Hahn-Banach theorem, separation form

Let X be a normed space. If A, B are disjoint convex sets $\subseteq X$, A is open and, then there \exists a closed hyperplane H which separates A and B ($\exists F \in X^*$ s.t. $F(a) \leq \alpha \leq F(b) \quad \forall a \in A, \forall b \in B$).

With the further hypothesis that B be compact, we can say that there exists a closed hyperplane H that *strictly* separates A and B .

Sheet n. 11

Question 11.1

State and prove the three corollaries of the Hahn-Banach Theorem.

Solution

First corollary of the Hahn-Banach theorem

Let $x_0 \in X \setminus \{0\}$, X normed space, then $\exists L_{x_0} \in X^*$ s.t.:

$$\|L_{x_0}\|_{X^*} = 1, \quad L_{x_0}(x_0) = \|x_0\|$$

Proof. Let $Y := \{\lambda x_0 : \lambda \in \mathbb{R}\} = \text{Span}(x_0)$, Y is a v.s.s. of X .

$$L_0 : Y \rightarrow \mathbb{R}, \quad L_0(\lambda x_0) = \lambda \|x_0\|, \quad L_0 \in \mathcal{L}$$

By H-B theorem:

$$\exists \tilde{L}_0 : X \rightarrow \mathbb{R}, \quad \tilde{L}_0 \in X^*, \quad \|\tilde{L}_0\|_{X^*} = \sup_S | \underbrace{\lambda \|x_0\|}_{=L_0(\lambda x_0)} | = 1$$

where $S = \{\lambda x_0 : \lambda x_0 \in Y, \|\lambda x_0\| = 1\}$, moreover:

$$\tilde{L}_0 = L_0(x_0) = \|x_0\| \implies L_{x_0} := \tilde{L}_0 \text{ satisfies the required properties}$$

□

Second corollary of the Hahn-Banach theorem

Let $y, z \in X$, if $L(y) = L(z), \forall L \in X^*$ then $y = z$.

Proof. Suppose by contradiction that $\exists y, z \in X, y \neq z$ s.t. $L(y) = L(z) \quad \forall L \in X^*$, then:

$$x := y - z \neq 0 \implies L(x) = L(y - z) = L(y) - L(z) = 0 \quad \forall L \in X^*$$

and by the preceding corollary:

$$\exists L_x \in X^* \text{ s.t. } L(x) = \|x\| \neq 0, \text{ contradiction}$$

□

Third corollary of the Hahn-Banach theorem

Let $Y \subseteq X$ be a v.s.s. with $\bar{Y} \neq X$, $x_0 \in X \setminus \bar{Y}$. Then:

$$\exists L \in X^* : L(x_0) \neq 0, \quad L|_Y = 0$$

Proof. Let $Z := \{\lambda x_0 + y : y \in Y, \lambda \in R\} \subset X$ and define:

$$L_0 : Z \rightarrow \mathbb{R}, \quad L_0(\lambda x_0 + y) := \lambda$$

Notice that $L_0(x_0) = L_0(1 \cdot x_0 + 0 \cdot y) = 1$ and:

$$\ker(L_0) = \{\lambda x_0 + y \in Z : \underbrace{L_0(\lambda x_0 + y)}_{\lambda=0} = 0 = Y\} \implies L|_Y = 0$$

By H.-B. theorem:

$$\exists \tilde{L}_0 \in X^* : \tilde{L}_0 = L_0 \text{ in } Z \supseteq Y \implies L := \tilde{L}_0 \text{ satisfies } L(x_0) \neq 0, L|_Y = 0$$

□

Question 11.2

Give a sufficient condition for separability of X .

Solution

Sufficient condition for separability

Let X be a normed space:

$$X^* \text{ separable} \implies X \text{ separable}$$

Question 11.3

Write the definition of uniformly convex normed space. What is the geometric interpretation?

Solution

Uniform convexity

Let X be a normed space. X is uniformly convex if $\forall \varepsilon > 0 \exists \delta$ s.t.:

$$\forall x, y \in X, \|x\| \leq 1, \|y\| \leq 1, \|x - y\| \geq \varepsilon \implies \left\| \frac{x+y}{2} \right\| \leq 1 - \delta$$

We can think of it as two different points on the unit sphere imply that the center of the line segment that connects them has to lie inside the unit sphere.

Question 11.4

Write the Clarkson's inequalities in L^p . Show that L^p is uniformly convex for any $p \in (1, \infty)$.

Solution

Clarkson's inequality

Given $f, g \in L^p(\Omega)$, $\Omega \in \mathcal{L}(R^N)$, we have:

$$\begin{aligned} p \geq 2 : \quad & \left\| \frac{f+g}{2} \right\|_p^p + \left\| \frac{f-g}{2} \right\|_p^p \leq \frac{1}{2} (\|f\|_p^p + \|g\|_p^p) \\ p \in (1, 2) : \quad & \left\| \frac{f+g}{2} \right\|_p^q + \left\| \frac{f-g}{2} \right\|_p^q \leq \left(\frac{1}{2} \|f\|_p^p + \frac{1}{2} \|g\|_p^p \right)^{\frac{1}{p-1}} \end{aligned}$$

$L^p(\Omega)$ is uniformly convex

Proof. Take $\varepsilon > 0$, $f, g \in L^p(\Omega)$, $\|f\| \leq 1$, $\|g\| \leq 1$, $\|f - g\| \geq \varepsilon$, we have:

$p \geq 2$:

$$\begin{aligned} & \left\| \frac{f+g}{2} \right\|_p^p < 1 - \left(\frac{\varepsilon}{2}\right)^p \\ \implies & \left\| \frac{f+g}{2} \right\|_p < 1 - \delta, \quad \delta := 1 - \left[1 - \left(\frac{\varepsilon}{2}\right)^p\right]^{\frac{1}{p}} \end{aligned}$$

$1 < p < 2$:

$$\begin{aligned} & \left\| \frac{f+g}{2} \right\|_p^q = 1 - \left(\frac{\varepsilon}{2}\right)^q \\ \implies & \left\| \frac{f+g}{2} \right\|_p < 1 - \delta, \quad \delta := 1 - \left[1 - \left(\frac{\varepsilon}{2}\right)^q\right]^{\frac{1}{q}} \end{aligned}$$

□

Question 11.5

Write the definition of bidual space. Introduce the canonical (or evaluation) map. Show that it is linear and that it preserves the norm.

Solution

Bidual space

Let X be a normed space and X^* its dual. We define the bidual of X as:

$$X^{**} := (X^*)^*$$

Canonical map

$\forall x \in X$ we define $\Lambda_x : X^* \rightarrow \mathbb{R}$ as:

$$\begin{aligned} \Lambda_x(L) &:= L(x), \quad \forall L \in X^* \\ \Lambda_x \in \mathcal{L} : \quad |\Lambda_x(L)| &= |L(x)| \leq \|L\|_{X^*} \underbrace{\|x\|_X}_{\leq M} \\ \implies \Lambda_x &\in X^{**}, \quad \|\Lambda_x\|_{X^{**}} \leq \|x\|_X \end{aligned}$$

Finally we can define the canonical map as

$$\tau : X \rightarrow X^{**}, \quad \tau(x) = \Lambda_x, \quad \forall x \in X$$

Properties of the canonical map

- i) τ is linear
- ii) $\|\tau(x)\|_{X^{**}} = \|x\|_X$
- iii) $\tau(x)$ is injective

Proof.

Linearity is trivial and the injectivity comes directly from ii) which is the only one we are proving, clearly:

$$\|x\|_X \geq \|\tau(x)\|_{X^{**}}, \quad \forall x \in X$$

By a corollary of the H-B theorem:

$$\forall x \in X \setminus \{0\} \exists L \in X^* \text{ s.t. } \|L\|_{X^*} = \|x\|_X$$

and thus:

$$\|\tau(x)\|_{X^{**}} = \|\Lambda_x\|_{X^{**}} = \sup_{\|L\|_{X^*}=1} |\Lambda_x(L)| \geq \|x\|_X$$

□

Question 11.6

Write the definition of reflexive space. Let X be a reflexive space and $\varphi \in X^{**}$. What about $\varphi(L)$ for any $L \in X^*$?

Solution

Reflexive space

X is said to be reflexive if $\tau(X) = X^{**}$.

Characterization of reflexive spaces

$$X \text{ reflexive} \iff \forall \varphi \in X^{**}, \varphi(L) = L(x), \forall L \in X^*$$

Question 11.7

State the Milman-Pettis theorem. Show that L^p is reflexive for any $p \in (1, +\infty)$. What about L^1 and L^∞ ?

Solution

Milman-Pettis theorem

Let X be a uniformly convex Banach space, then X is reflexive.

Reflexivity of L^p

L^p is reflexive $\forall p \in (1, +\infty)$.

Proof. This follows immediately by Milman-Pettis theorem since for $p \in (1, +\infty)$, L^p is uniformly convex. Moreover, it can be proved that L^1 and L^∞ are not reflexive. \square

Question 11.8

State and prove the Riesz theorem in L^p spaces.

Solution

Riesz theorem in L^p

Let (X, \mathcal{A}, μ) be a complete measure space, $p \in (1, +\infty)$. For any $\Lambda \in (L^p)^*$, $\exists! g \in L^q$ s.t.:

$$\Lambda(f) = \int_X fg \, d\mu \quad \forall f \in L^p$$

Furthermore:

$$\|\Lambda\|_{(L^p)^*} = \|g\|_{L^q}$$

Proof. Let $p \in (1, +\infty)$, we define:

$$\begin{aligned} T : L^q &\rightarrow (L^p)^* \\ u &\mapsto T(u) : L^p \rightarrow \mathbb{R} \\ [T(u)](f) &:= \int_\Omega fu \, d\lambda \end{aligned}$$

Now note that our thesis is equivalent to showing that T is surjective, and to prove the latter let:

$$E := T(L^q) \subseteq (L^p)^*, E \text{ is closed}$$

and let

$$H \in (L^p)^{**} \quad (\iff H \in \mathcal{L} : (L^p)^* \rightarrow \mathbb{R})$$

be such that:

$$\begin{aligned} H|_E = 0 & \quad (\iff H(T(u)) = 0 \quad \forall u \in L^q) \\ \iff H(T) = T(h) & \quad (\text{since } L^p \text{ is reflexive}), \quad h := \tau^{-1}(H) \in L^p \\ \implies \forall u \in L^q, & \quad \int_{\Omega} hu \, d\lambda = 0 \end{aligned}$$

Let $u := |h|^{p-2}h$, $u \in L^q$ since $h \in L^p$

$$\implies \int_{\Omega} |h|^p \, d\lambda = 0 \implies h \equiv 0 \text{ in } L^p \xRightarrow{H=\tau(0)} H = 0 \text{ in } (L^q)^* \implies \bar{E} = E = (L^p)^*$$

□

We can also prove that the same thesis holds for $p = 1, q = \infty$, provided that μ is σ -finite.

Question 11.9

Show that the dual of L^∞ is "strictly bigger" than L^1 .

Solution

$$(L^\infty)^* \supsetneq L^1$$

$\exists L \in (L^\infty)^*$ s.t. L is not in the form Lg with $g \in L^1$.

Proof. Indeed consider $L_0 \in (C_c^0(\mathbb{R}^N))^*$, we have that $(C_c^0(\mathbb{R}^N), \|\cdot\|_\infty)$ is a subset of L^∞ .

$$L_0(f) := f(0), \quad \forall f \in C_c^0(\mathbb{R}^N)$$

Clearly L_0 is bounded, moreover:

$$|L_0(f)| = |f(0)| \leq \|f\|_\infty \quad \forall f \in C_c^0(\mathbb{R}^N) \implies L_0 \text{ is bounded}$$

$$\xRightarrow{\text{H.B.}} \exists L \in [L^\infty(\mathbb{R}^N)]^* \text{ extension of } L_0$$

Now we claim that:

$$\nexists g \in L^1 \text{ s.t. } L(f) = \int_{\mathbb{R}^N} fg \, d\lambda, \quad \forall f \in L^\infty$$

Suppose by contradiction that such a g exists, then:

$$\begin{aligned} L(f) &= L_0(f) = \int_{\mathbb{R}^N} fg \, d\lambda = f(0) = 0 \\ f &\in C_c^0, f(0) = 0 \implies g = 0 \text{ a.e. in } \mathbb{R}^N \\ \implies L(f) &= \int_{\mathbb{R}^N} 0 \cdot f \, d\lambda = 0 \quad \forall f \in L^\infty \\ f &\in C_c^0(\mathbb{R}^N), f(0) \neq 0 \implies L(f) = f(0) \neq 0 \implies \text{contradiction} \end{aligned}$$

□

Question 11.10

Write the definition of weak convergence. How can it be formulated in L^p and in ℓ^p ?

Solution

Weak convergence

Let X be a Banach space, $\{x_n\} \subset X$, $x \in X$, we say that $x_n \rightharpoonup x$ if $L(x_n) \rightarrow L(x) \quad \forall L \in X^*$

Weak convergence in L^p

In $L^p(\Omega)$, with $p \in [1, +\infty)$ we have that:

$$f_n \rightharpoonup f \iff \int_{\Omega} f_n g \, d\lambda \xrightarrow{n \rightarrow \infty} \int_{\Omega} f g \, d\lambda \quad \forall g \in L^q \iff \int_{\Omega} f_n \varphi \, d\lambda \xrightarrow{n \rightarrow \infty} \int_{\Omega} f \varphi \, d\lambda \quad \forall \varphi \in C_c^1(\Omega)$$

Weak convergence in ℓ^p

In $\ell^p(\mathbb{N})$, with $p \in [1, +\infty)$ we have that:

$$x_n \rightharpoonup x \iff \sum_{k=1}^{\infty} x_n^{(k)} y^{(k)} \xrightarrow{n \rightarrow \infty} \sum_{k=1}^{\infty} x^{(k)} y^{(k)} \quad \forall y \in \ell^q$$

Question 11.11

Show that strong convergence implies weak convergence. Provide a counterexample for the converse implication.

Solution

Strong convergence implies weak convergence

$$x_n \rightarrow x \implies x_n \rightharpoonup x$$

Proof. $\forall L \in X^*$:

$$\begin{aligned} |L(x_n) - L(x)| &= |L(x_n - x)| \leq \|L\|_{X^*} \overbrace{\|x_n - x\|}^{\rightarrow 0} \\ &\implies L(x_n) \xrightarrow{n \rightarrow \infty} L(x) \end{aligned}$$

□

We claim that the converse is not true, for instance, let $X = \ell^2$, $\{e_n\} \subset \ell^2$, $e_n^{(k)} = \delta_{k,n}$

$$e_n \rightharpoonup 0 \iff T(e_n) \rightarrow T(0) = 0 \quad \forall T \in (\ell^2)^*$$

$$\forall x \equiv x^{(j)} \in \ell^2, \sum e^{(j)} x^{(j)} = x^{(n)} \rightarrow 0 \implies e_n \rightharpoonup 0$$

but:

$$\|e_n\|_2 = 1 \quad \forall n \in \mathbb{N} \implies e_n \not\rightarrow 0$$

Sheet n. 12

Question 12.1

Show that the weak limit is unique.

Solution

Weak limit uniqueness

The weak limit is unique.

Proof. Suppose by contradiction that $\exists x_1, x_2$ s.t. $x_n \rightharpoonup x_1$, $x_n \rightharpoonup x_2$.

$$\implies \forall L \in X^* : |L(x_n) - L(x_1)| \rightarrow 0 \text{ and } |L(x_n) - L(x_2)| \rightarrow 0$$

$$\implies L(x_1) - L(x_2) \quad \forall L \in X^* \implies x_1 = x_2, \text{ contradiction}$$

□

Question 12.2

If $\{x_n\}$ weakly converges to x , can $\{x_n\}$ be unbounded? State and prove lower semicontinuity w.r.t. weak convergence of $x \mapsto \|x\|$.

Solution

Boundedness of weak convergent series

If $x_n \rightharpoonup x$ then $\{x_n\}$ is bounded.

Lower semicontinuity w.r.t. weak convergence

$$x_n \rightharpoonup x \implies \liminf_{n \rightarrow \infty} \|x_n\|_X \geq \|x\|$$

Proof. Let $x \in X \setminus \{0\}$, $L \in X^* : \|L\|_X = 1$, $L(x) = \|x\|$, we have:

$$0 < \|x\| = L(x) = \lim_{n \rightarrow \infty} L(x_n) = \lim_{n \rightarrow \infty} |L(x_n)|$$

On the other hand:

$$\begin{aligned} |L(x_n)| &\leq \underbrace{\|L\|_X}_{=1} \|x_n\|_X = \|x_n\|_X \\ \implies \|x\|_X &= \lim_{n \rightarrow \infty} |L(x_n)| \leq \liminf_{n \rightarrow \infty} \|x_n\|_X \end{aligned}$$

□

Question 12.3

Show that if $x_n \rightharpoonup x$ and $L_n \rightarrow L$ in X^* , then $L_n(x_n) \rightarrow L(x)$ as $n \rightarrow \infty$.

Solution

Proof.

$$\begin{aligned} |L_n(x_n) - L(x)| &= |L_n(x_n) - L(x_n) + L(x_n) - L(x)| \leq \\ &\leq |L_n(x_n) - L(x_n)| + |L(x_n) - L(x)| \leq \\ &\leq \underbrace{\|L_n - L\|_X}_{\rightarrow 0} \underbrace{\|x_n\|_X}_{\leq M} + \underbrace{|L(x_n) - L(x)|}_{\rightarrow 0} \rightarrow 0 \end{aligned}$$

□

Question 12.4

Show that $T \in \mathcal{L}(X, Y)$ is weak-weak continuous.

Solution

Weak-weak continuity

Let X, Y be Banach spaces and $T \in \mathcal{L}(X, Y)$. Then: $x_n \rightharpoonup x \implies T(x_n) \rightharpoonup T(x)$.

Proof. Let $L \in Y^*$, $\Lambda : X \rightarrow \mathbb{R}$ s.t. $\Lambda(x) = L(T(x))$, $\forall x \in X$

$$\begin{aligned} \Lambda \in X^* &\implies \Lambda(x_n) \rightarrow \Lambda(x) \\ &\implies L(T(x_n)) \rightarrow L(T(x)) \\ &\iff T(x_n) \rightharpoonup T(x) \end{aligned}$$

□

Question 12.5

the definition of weak* convergence.

Solution

Weak* convergence

We say that $\{L_n\} \subset X^*$ converges weakly* to $L \in X^*$ whenever $L_n(x) \rightarrow L(x)$, $\forall x \in X$. We write: $L_n \xrightarrow{*} L$.

Question 12.6

Which is the relation between weak and weak* convergence? Justify your answer

Solution

Relation between weak and weak* convergence

$L_n \rightharpoonup L \implies L_n \xrightarrow{*} L$. If X is reflexive the converse implication is also true.

Proof.

$$\begin{aligned} L_n \rightharpoonup L \in X^* &\iff \Lambda(L_n) \rightarrow \Lambda(L) \quad \forall \Lambda \in X^{**} \\ &\implies \Lambda(L_n) \rightarrow \Lambda(L) \quad \forall \Lambda \in \tau(X) \subseteq X^{**} \\ &\iff L(x_n) \rightarrow L(x) \quad \forall x \in X \end{aligned}$$

If X is reflexive, $\tau(X) = X^{**}$ and the converse immediately follows from what we demonstrated above. \square

Question 12.7

Write the properties of weak* convergence.

Solution

Properties of weak* convergence

Let X be a Banach space, then:

- i) Weak* limit is unique.
- ii) $L_n \xrightarrow{*} L \implies \{L_n\}$ bounded in X^* .
- iii) $L \mapsto \|L\|_{X^*}$ is lower semicontinuous w.r.t. weak* convergence.
- iv) $L_n \xrightarrow{*} L, x_n \xrightarrow{*} x \implies L_n(x_n) \rightarrow L(x)$.

Question 12.8

State the Banach-Alaoglu theorem. Why can we say that from a bounded sequence in \mathcal{L}^∞ we can extract a subsequence which weakly* converges in \mathcal{L}^∞ ?

Solution

Banach-Alaoglu theorem

Let X be a separable Banach space. Then any bounded sequence $\{L_n\} \subset X^*$ admits a subsequence that weakly* converges to some $L \in X^*$.

Bounded sequences in \mathcal{L}^∞

Let $\{f_n\} \subset \mathcal{L}^\infty(\Omega)$ bounded, $L_n : \mathcal{L}^1(\Omega) \mapsto \mathbb{R}$.

$$L_n \in [\mathcal{L}^1(\Omega)]^* \quad \forall n \in \mathbb{N}, \quad L_n(g) := \int_{\Omega} f_n g d\lambda \quad \forall g \in \mathcal{L}^1(\Omega) \implies \{L_n\} \text{ is bounded in } [\mathcal{L}^1(\Omega)]^* :$$

$$|L_n(g)| \leq \|f_n\|_{\infty} \|g\|_1 \leq c \|g\|_1 \implies \|L_n\|_{(\mathcal{L}^1)^*} \leq c \quad \forall n \in \mathbb{N}$$

By B.-A. theorem: $\exists \{L_{n_h}\} \subset \{L_n\}$ s.t. $L_{n_h} \xrightarrow{*} L$ for some $L \in (\mathcal{L}^1)^* \iff L_{n_h}(g) \xrightarrow{h \rightarrow \infty} L(g) \quad \forall g \in \mathcal{L}^1$

$$\implies \exists! f \in \mathcal{L}^\infty \text{ s.t. } L(g) = \int_{\Omega} f g d\lambda \quad \forall g \in \mathcal{L}^1(\Omega)$$

Therefore, $\{f_n\}$ bounded in \mathcal{L}^∞ possesses a subsequence $\{f_{n_h}\}$ which weakly* converges to some $f \in \mathcal{L}^\infty$.

Question 12.9

State and prove the corollary of the Banach-Alaoglu theorem in a separable and reflexive Banach space.

Solution

Corollary of the Banach-Alaoglu theorem

Let X be a separable and reflexive Banach space. Then every bounded sequence $\{x_n\} \subset X$ has a subsequence which weakly converges.

Proof.

$$\begin{aligned}
 & \left\{ \begin{array}{l} X^* \text{ separable} \\ \{\tau(x_n)\} \subset X^{**} \text{ bounded} \end{array} \right. \implies \text{by B.-A. theorem for } X^{**} \text{ we have:} \\
 & \iff \exists \{t_{n_h}\} \text{ s.t. } \tau(t_{n_h}) \xrightarrow[h \rightarrow \infty]{*} \Lambda \quad \text{for some } \Lambda \in X^{**} \\
 & \iff [\tau(x_{n_h})](f) \xrightarrow[h \rightarrow \infty]{} \Lambda(f) \quad \forall f \in X^{**} \\
 & \iff f(x_{n_h}) \xrightarrow[h \rightarrow \infty]{} f(x) \quad x := \tau^{-1}(\Lambda) \\
 & \iff x_{n_h} \xrightarrow[h \rightarrow \infty]{} x
 \end{aligned}$$

□

Question 12.10

State the Eberlein-Smulyan theorem.

Solution

Eberlein-Smulyan theorem

Let X be a Banach space. If any bounded sequence contains a weakly convergent subsequence, X is reflexive.

Question 12.11

the definition of compact operator. Write the definition of operator of finite rank.

Solution

Compact operator

$K : X \rightarrow Y$ is said to be compact if $\forall E \subseteq X$ bounded, $\overline{K(E)}$ is compact (i.e. $K(E)$ is relatively compact).

Finite rank operator

$T \in \mathcal{L}(X, Y)$ has finite rank if $\dim(\text{Im}(T)) < \infty$.

Question 12.12

How is a compact operator related to operators of finite rank? Can a compact operator be surjective?

Solution

Relation between compact and finite rank operators

$T \in \mathcal{L}(X, Y)$, T has finite rank $\implies T$ is compact.

Surjectivity of compact operator

Let $K \in \mathcal{L}(X, Y)$, with $\dim Y = +\infty$. If K is compact, it can not be surjective.

Proof. Suppose K is not surjective. Notice that:

$$\begin{aligned} & 0 \in B_1(0) \subset X \\ \implies & K(B_1(0)) \subset Y \text{ is open} \\ \implies & \exists \delta > 0 \text{ s.t. } \overline{B_\delta(0)} \subseteq K(B_1(0)) \\ \implies & \overline{B_\delta(0)} \subseteq K(B_1(0)) \\ \implies & \overline{B_\delta(0)} \text{ is compact} \end{aligned}$$

□

Question 12.13

the theorem about the characterization of compact operators.

Solution

Characterization of compact operators

- i) If $K \in K(X, Y)$ then $x_n \rightharpoonup x \implies K(x_n) \rightarrow K(x)$
- ii) If the previous implication holds and $K \in \mathcal{L}(X, Y)$, then $K \in K(X, Y)$.

Question 12.14

Write the definition of pre-Hilbert and of Hilbert spaces. Write the parallelogram law.

Solution

Pre-Hilbert space

H vector space with a scalar product is called pre-Hilbert space.

Hilbert space

A Hilbert space H is a pre-Hilbert space that is also a complete metric space w.r.t. the distance induced by its scalar product.

Parallelogram law

Let H be a pre-Hilbert space, then $\forall x, y \in H$:

$$\|x + y\|^2 + \|x - y\|^2 = 2(\|x\|^2 + \|y\|^2)$$

Question 12.15

State and prove the projection theorem and its corollary.

Solution

Projection theorem

Let H be a Hilbert space. Let $K \subset H$ be a closed convex subset. Then $\forall f \in H \exists! u \in K$ s.t.

$$(*) \quad \|f - u\| = \min_{v \in K} \|f - v\| =: \text{dist}(f, K)$$

Moreover,

$$u \text{ fulfills } (*) \iff (**) \quad u \in K, \langle f - u, v - u \rangle \leq 0 \quad \forall v \in K$$

Proof. Let $\{v_n\} \subset K$ be a minimizing sequence for $\min_{v \in K} \|f - v\|$, i.e:

$$d_n := \|f - v_n\| \rightarrow \inf_{v \in K} \|f - v\| =: d$$

We claim that $\{v_n\}$ is Cauchy.

By the parallelogram law applied with $x = f - v_n$, $y = f - v_m$ we get:

$$\left\| f - \frac{v_n + v_m}{2} \right\|^2 + \left\| \frac{v_n - v_m}{2} \right\|^2 = \frac{1}{2}(d_n^2 + d_m^2)$$

Since K is convex,

$$\left\| \frac{v_n + v_m}{2} \right\|^2 \in K \implies \left\| f - \frac{v_n - v_m}{2} \right\|^2 \geq d^2$$

Therefore,

$$\begin{aligned} \left\| \frac{v_n - v_m}{2} \right\|^2 &\leq \frac{1}{2}(d_n^2 + d_m^2) - d^2 \xrightarrow{n, m \rightarrow \infty} \frac{1}{2}(d^2 + d^2) - d^2 = 0 \\ \implies \lim_{n, m \rightarrow \infty} \|v_n - v_m\| &= 0 \implies \{v_n\} \text{ is Cauchy} \end{aligned}$$

Notice that:

$$\begin{aligned} H \text{ complete} &\implies \exists u \in H : v_n \xrightarrow{n \rightarrow \infty} u \\ \{v_n\} \subset K \text{ closed} &\implies u \in K \end{aligned}$$

Furthermore,

$$\begin{aligned} d &\leq \underbrace{\|f - v\|}_{\in K} \leq \underbrace{\|f - v_n\|}_{\rightarrow d} + \underbrace{\|v_n - u\|}_{\rightarrow 0} \xrightarrow{n \rightarrow \infty} d \\ &\implies \|f - u\| = d \end{aligned}$$

Now suppose that there exist $u, \tilde{u} \in K$ such that $u \neq \tilde{u}$ and $\|f - u\| = \|f - \tilde{u}\| = d$.

By the parallelogram law with $x = f - u$, $y = f - \tilde{u}$:

$$\begin{aligned} \left\| f - \frac{u + \tilde{u}}{2} \right\|^2 + \underbrace{\left\| \frac{u - \tilde{u}}{2} \right\|^2}_{=: \varepsilon > 0} &= \frac{1}{2}(d^2 + d^2) = d^2 \\ \implies d^2 &\leq \left\| f - \frac{u + \tilde{u}}{2} \right\|^2 = d^2 - \varepsilon < d^2, \quad \text{contradiction} \end{aligned}$$

We're left to prove that $(*) \iff (**)$. Assume at first that u fulfills $(*)$ and let $w \in K$, then:

$$\begin{aligned} v &:= (1 - t)u + tw \in K \quad \forall t \in [0, 1] \\ \|f - u\| &\leq \|f - v\| = \|f - [(1 - t)u + tw]\| = \|(f - u) - t(w - u)\| \\ \implies \|f - u\|^2 &\leq \|f - v\|^2 = \|f - u\|^2 + t^2\|w - u\|^2 - 2t\langle f - u, w - u \rangle \\ \implies 2\langle f - u, w - u \rangle &\leq t\|w - u\| \quad \forall t \in [0, 1] \end{aligned}$$

As $t \rightarrow 0^+$ we get $(**)$.

Conversely, suppose $(**)$ holds. Then:

$$\|u - f\|^2 - \|v - f\|^2 = 2\langle f - u, v - u \rangle - \|u - v\|^2 \stackrel{\leq 0}{\leq} 0, \quad \forall v \in K$$

□

Corollary of the projection theorem

Suppose $M \subset H$ is a closed v.s.s. and let $f \in H$, then:

$$u = \text{proj}_M f \iff u \in M, \langle f - u, v \rangle = 0 \quad \forall v \in M \quad (***)$$

Proof. By (**):

$$\begin{aligned} \langle f - u, v - u \rangle &\leq 0 \quad \forall v \in M \\ \implies \langle f - u, tv - u \rangle &\leq 0 \quad \forall v \in M, \forall t \in \mathbb{R} \\ \implies t \langle f - u, v \rangle &\leq \langle f - u, u \rangle \quad \forall t \in \mathbb{R} \end{aligned}$$

Assume by contradiction that $\langle f - u, v \rangle \neq 0$, wlog let $\langle f - u, v \rangle > 0$, then for $t > \frac{\langle f - u, u \rangle}{\langle f - u, v \rangle}$ the above inequality does not hold.

Conversely, if u satisfies (**), then

$$\langle f - u, \xi - u \rangle = 0 \quad \forall \xi \in M \quad (v = \xi - u) \iff (***) \iff (*)$$

□

Question 12.16

State and prove the Riesz theorem.

Solution

Riesz theorem

Let H be a Hilbert space, for any $\varphi \in H^*$ $\exists! f \in H$ so that:

$$(*) \quad \varphi(u) = \langle f, u \rangle \quad \forall u \in H$$

Moreover,

$$\|\varphi\|_{\mathcal{L}} = \|f\|_H$$

Proof. Let $M := \varphi^{-1}(0)$, so M is a closed v.s.s. of H , if $M \equiv H$ we simply take $f = 0$ and we are done. Consider the case $M \subsetneq H$, we claim that:

$$\exists g \in H \text{ s.t. } \|g\| = 1, \quad g \in M^\perp$$

In fact, let $g_0 \in H$, $g_0 \notin M$. Let $g_1 := P_M g_0$

$$g := \frac{g_0 - g_1}{\|g_0 - g_1\|}$$

satisfies $\|g\| = 1$, $g \in M^\perp$. For any $u \in H$, set: $v := u - \lambda g$, where $\lambda = \frac{\varphi(u)}{\varphi(g)}$ ($\varphi(g) \neq 0$)

$$\varphi(v) = \varphi(u) - \lambda \varphi(g) = \varphi(u) - \frac{\varphi(u)}{\varphi(g)} \varphi(g) = \varphi(u) - \varphi(u) = 0 \implies v \in M$$

Therefore,

$$\begin{aligned} \langle g, v \rangle = 0 &\implies \langle g, u - \lambda g \rangle = 0 \implies \langle g, u \rangle = \lambda \underbrace{\|g\|}_{=1} \\ &\implies \varphi(u) = \varphi(g) \langle g, u \rangle = \underbrace{\varphi(g)}_{:=f} \langle g, u \rangle \end{aligned}$$

Now we can show that such f is unique: suppose by contradiction that there exist $f, f_1 \in H$ that satisfy (*):

$$\begin{aligned} \implies 0 &= \varphi(u) - \varphi(u) = \langle f, u \rangle - \langle f_1, u \rangle = \langle f - f_1, u \rangle \quad \forall u \in H \\ \implies f - f_1 &= 0 \implies f = f_1, \text{ contradiction.} \end{aligned}$$

□

Sheet n. 13

Question 13.1

Show that the projector operator is continuous.

Solution

Projector operator continuity

Let H be a Hilbert space, $M \subset H$ be a v.s.s. of H and let $f \in H$, then:

$$u = \text{Proj}_H f \iff u \in M \quad \langle f - u, v \rangle = 0 \quad \forall v \in M$$

Moreover $\forall f \in H$ let

$$\begin{aligned} P : H &\rightarrow M, \quad P(f) := u \\ Q : H &\rightarrow M^\perp, \quad Q(f) := f - u \end{aligned}$$

We have:

- i) $P(f) + Q(f) = f, \forall f \in H$
- ii) $f \in M \implies P(f) = f, Q(f) = 0$
 $f \in M^\perp \implies P(f) = 0, Q(f) = f$
- iii) $\|f - P(f)\| = \text{dist}(f, M) \quad \forall f \in H$
- iv) $\|f\| = \|P(f)\| + \|Q(f)\|$
- v) P, Q are linear. Furthermore, by the equality iv) it follows that:

$$\|P(f)\| \leq \|f\|, \|Q(f)\| \leq \|f\| \implies P, Q \in \mathcal{L}(H)$$

Question 13.2

Write the definition of orthonormal basis of a Hilbert space. Exhibit some examples.

Solution

Orthonormal basis

A sequence $\{e_n\}_{n \in \mathbb{N}} \subset H$ Hilbert space, is said to be an orthonormal basis of H if:

$\langle e_n, e_m \rangle = 0 \quad \forall n \neq m, \|e_n\| = 1 \quad \forall n \in \mathbb{N}$ Some examples of o.n.b. are:

- i) $\mathcal{B} = \{\sqrt{\frac{2}{\pi}} \sin(nx)\}_{n \geq 1} \cup \{\sqrt{\frac{2}{\pi}} \cos(nx)\}_{n \geq 0}$ in $\mathcal{L}^2((0, \pi))$
- ii) $e_n^{(k)} = \delta_{nk}$ in ℓ^2

Question 13.3

What is it possible to say about convergence of an o.n.b.?

Solution

Orthonormal basis convergence

Let $\{e_n\}_{n \in \mathbb{N}}$ be an o.n.b., then:

a) $e_n \rightarrow 0$

b) $e_n \not\rightarrow 0$

Proof. $\forall f \in H$, Parseval's identity implies:

$$\|f\|^2 = \sum_{k=1}^n \langle f, e_k \rangle^2 \implies \langle f, e_n \rangle \rightarrow 0 \iff e_n \rightarrow 0$$

On the other hand we have $\|e_n\| = 1 \forall n \in \mathbb{N}$ and thus $e_n \not\rightarrow 0$. □

Question 13.4

Write the definitions of $\rho(T)$, $\sigma(T)$, $EV(T)$, $\sigma_p(T)$. What is the relation between $EV(T)$ and $\sigma(T)$?

Solution

Let E be a Banach space and $T \in \mathcal{L}(E)$.

Resolvent set

$$\rho(T) := \{\lambda \in \mathbb{R} : T - \lambda I : E \rightarrow E \text{ is bijective}\}$$

Spectrum

$$\sigma(T) = \mathbb{R} \setminus \rho(T)$$

Eigenvalues

$$EV(T) \equiv \sigma_p(T) := \{\lambda \in \mathbb{R} : \text{Ker}(T - \lambda I) \neq \{0\}\}$$

Relation between $EV(T)$ and $\sigma(T)$

In general $EV(T) \subseteq \sigma(T)$ but when $\dim(E) < \infty$, we have the equality $EV(T) = \sigma(T)$

Structure of the spectrum

Let $T \in K(E)$, with $\dim(E) = \infty$. Then:

- i) $0 \in \sigma(T)$
- ii) $\sigma(T) \setminus \{0\} = EV(T) \setminus \{0\}$
- iii) One of the following holds:
 - (a) $\sigma(T) = \{0\}$
 - (b) $\sigma(T) \setminus \{0\}$ is a finite set
 - (c) $\sigma(T) \setminus \{0\}$ is a convergent sequence with limit 0.

Question 13.5

State and prove (only partially) the spectral theorem.

Solution

Spectral theorem

Let H be a separable Hilbert space and let $T : H \rightarrow H$ be a linear, compact, bounded and symmetric operator. Then there exist an o.n.b. of H made of eigenvectors of T .

Proof. Let $\{\lambda_n\}$ be the set of all distinct non zero eigenvalues of T . and set:

$$\lambda_0 = 0, \quad E_0 := \text{Ker}(T), \quad E_n := \text{Ker}(T - \lambda_n I), \quad n \geq 1$$

Clearly $0 < \dim(E_0) < \infty$ and we claim that:

i) $\dim(E_n) < \infty \quad \forall n \geq 1$:

In fact, suppose by contradiction that $\dim(E_n) = \infty$, we have that E_n is itself an Hilbert space and thus we can construct an o.n.b. $\{v_k\}$ of E_n .

From a previous deduction we know $v_k \rightharpoonup 0$, but:

$$\begin{cases} T(v_k) = \lambda_n v_k \\ T \text{ compact} \implies T(v_k) \rightarrow 0 \end{cases} \implies v_k \rightarrow 0, \text{ contradiction}$$

ii) E_n, E_m ($n \neq m$) are orthogonal $\iff \forall u \in E_m, \forall v \in E_n$ we have: $\langle u, v \rangle = 0$

To prove this, notice that $T(u) = \lambda_m u$, $T(v) = \lambda_n v$ and since T is symmetric:

$$\begin{cases} \langle T(u), v \rangle = \lambda_m \langle u, v \rangle \\ \langle u, T(v) \rangle = \lambda_n \langle u, v \rangle \end{cases} \implies \begin{aligned} \lambda_m \langle u, v \rangle &= \langle u, v \rangle \\ (\lambda_m - \lambda_n) \langle u, v \rangle &= 0 \\ \langle u, v \rangle &= 0 \end{aligned}$$

iii) $F = \text{Span}(\{E_n\}_{n \geq 1})$ is dense in H .

Finally we choose in each subspace E_n an o.n.b., the union of these is an o.n.b. of H composed by eigenvectors of T and we are done.

□