

Lezione 16 Analisi Reale

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2025-05-01

0.1 altri teoremi

Teorema 1 (Lusin)

$f : \mathbb{R} \rightarrow \mathbb{R}$ misurabile $\Rightarrow \forall \delta > 0 \exists g_\delta \in C(\mathbb{R}) \mid m(\{f\}) < \delta \quad \sup |g_\delta| \leq \sup |f|$

Dimostrazione

Procediamo per passi:

1. $s : [a, b] \rightarrow \mathbb{R}$ semplice.

Tesi: $\forall \delta \exists F \subseteq [a, b] \mid m([a, b] \setminus F) < \delta, s|_F$ continua

$\exists n \in \mathbb{N}, c \in \mathbb{R}^n, E \subseteq M^n \mid s(x) = \sum_{k=1}^n c_k \chi_{E_k}(x)$ SPDG $E_k \cap E_h = \emptyset \quad \forall h, k$

$\forall \delta > 0, k \in [n] \exists F_k \subseteq E_k$ chiuso $\mid m(E_k \setminus F_k) < \frac{\delta}{n}$

$\Rightarrow F := \bigcup_{k=1}^n F_k, \quad m([a, b] \setminus F) = m(\bigcup_{k=1}^n E_k \setminus \bigcup_{k=1}^n F_k) \leq \sum_{k=1}^n m(E_k \setminus F_k) =$

$\sum_{k=1}^n m(E_k \setminus F_k) < \delta$

$s|_F$ continua pK

2. $f : [a, b] \rightarrow \mathbb{R}$ misurabile

Obiettivo: $\forall \delta \in (0, +\infty) \exists F \subseteq [a, b] \mid m([a, b] \setminus F) < \delta, f|_F \in C(F)$

La dimostrazione è poco chiara. Guarda da Spadaro.

□

0.2 Spazi L^p

(X, μ) spazio di misura

$L^p(X) = L^p(X, \mu) := \{f : X \rightarrow \overline{\mathbb{R}} \text{ misurabile} \mid \int_X |f|^p d\mu < +\infty\}$

$f(x) = \frac{\chi_{|x| \geq 1}(x)}{|x|} \in L^p(\mathbb{R})?$

$\int_{\mathbb{R}} |f(x)|^p d\mu = 2 \int_1^+ \infty \frac{1}{x^p} dm = 2 \frac{x^{1-p}}{1-p} \Big|_{p=1}^{+\infty} = \begin{cases} +\infty & p \leq 1 \\ \frac{2}{1-p} & p > 1 \end{cases} \Rightarrow f \in L^p \quad \forall p > 1$

$f(x) = x^{-\frac{1}{2}} \in L^p((0, 1)) \Leftrightarrow \int_0^1 x^{-\frac{p}{2}} dx < +\infty \Leftrightarrow \frac{2x^{\frac{2-p}{2}}}{2-p} \Big|_{x=0}^1 < +\infty \Leftrightarrow \frac{2-p}{2} > 0 \Leftrightarrow p < 2$

Lemma 1 (Disuguaglianza di convessità)

$\forall a, b \in [0, +\infty)$

1. (Disuguaglianza di Young)

$ab \leq \frac{a^p}{p} + \frac{b^{p'}}{p'} \quad \forall p, p' \in \mathbb{R} \mid \frac{1}{p} + \frac{1}{p'} = 1 \quad (p' = \frac{p}{p-1})$

$$2. a^p + b^p \leq (a + b)^p \leq 2^{p-1}(a^p + b^p) \forall p \in [1, +\infty)$$

$$3. a^p + b^p \geq (a + b)^p \geq 2^{p-1}(a^p + b^p) \quad \forall p \in (0, 1)$$

Dimostrazione 1. $\ln(x)$ concava $\forall x \in (0, +\infty)$

$$\ln\left(\frac{1}{p}a^p + \frac{1}{1-p}b^p\right) \geq \frac{1}{p}\ln(a^p) + \frac{1}{1-p}\ln(b^p) = \ln(a) + \ln(b) = \ln(ab)$$

$$\Rightarrow \frac{1}{p}a^p + \frac{1}{1-p}b^p \geq ab$$

2. $p \geq 1 \Rightarrow f(x) = x^p, x \in [0, +\infty)$ convessa

$$\frac{1}{2^p}(a + b)^p \left(\frac{1}{2}a + \frac{1}{2}b\right)^p \leq \frac{1}{2}a^p + \frac{1}{2}b^p = \frac{1}{2}(a^p + b^p) \quad (\text{ottimale}, a = b \Rightarrow =).$$

$$b = 0 \Rightarrow a^p + b^p \leq (a + b)^p \quad \forall p \geq 1$$

$$b > 0 \Rightarrow f(x) = (x + 1)^p - x^p - 1$$

$$\Rightarrow f'(x) = p(x + 1)^{p-1} - px^{p-1} = (x + 1)^{p-1} - x^{p-1} \geq 0 \quad \forall x \geq 0, p \geq 1$$

$$\Rightarrow f \nearrow, f(0) = 0 \Rightarrow f \geq 0 \quad \forall x \geq 0$$

$$\Rightarrow \left(\frac{a}{b} + 1\right)^p - \left(\frac{a}{b}\right)^p - 1 = f\left(\frac{a}{b}\right) \geq 0$$

$$\Rightarrow \left(\frac{a}{b} + 1\right)^p \geq \left(\frac{a}{b}\right)^p + 1$$

□