

1 For the first question, it's sufficient to prove that the Lebesgue integral is linear.

For two functions f_1, f_2 which are Lebesgue integrable, there exist two sequences of simple functions f_{1n}, f_{2n} , such that

$$\lim_{n \rightarrow \infty} \int_{\Omega} (f_{1n} + f_{2n}) d\mu = \int_{\Omega} (f_1 + f_2) d\mu$$

It's easy to show that the integral is linear for simple functions, so the integral is linear for any Lebesgue integrable function.

2 first prove that $\|A_g\| \leq \|g\|_{L^{p'}}$

$\forall f \in L^p(\Omega)$

$|A_g f| = \left| \int_{\Omega} f g d\mu \right| \leq \int_{\Omega} |f g| d\mu = \|f g\|_{L^1}$ using the Hölder inequality, we can get

$$|A_g f| \leq \|f\|_{L^p} \|g\|_{L^{p'}} \Rightarrow$$

$$\|A_g\| = \sup \frac{|A_g f|}{\|f\|_{L^p}} \leq \|g\|_{L^{p'}}$$

then prove that $\|A_g\| \geq \|g\|_{L^{p'}}$

using the lemma given in the question, there exist a function f_g , such that

$$A_g(f_g) = \|f_g\|_{L^p} \|g\|_{L^{p'}} \Rightarrow$$

$$\|A_g\| = \sup \frac{|A_g f|}{\|f\|_{L^p}} \geq \frac{|A_g f_g|}{\|f_g\|_{L^p}} = \|g\|_{L^{p'}} \text{ so we have:}$$

$$\|A_g\| = \|g\|_{L^{p'}}$$