

Homework IV

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Exercise 1

We want to show that if $f \in L^1(\mathbb{R}^2)$ then

$$\int_{[0,1]} \int_{[0,x]} f \, dy \, dx = \int_{[0,1]} \int_{[y,1]} f \, dx \, dy.$$

Note that

$$\begin{aligned} \int_{[0,1]} \int_{[0,x]} f \, dy \, dx &= \int_{\mathbb{R}} \int_{\mathbb{R}} f(x,y) \underbrace{\chi_{[0,1]}(x) \chi_{[0,x]}(y)}_{\substack{= \\ \chi_{\{0 \leq x \leq 1, 0 \leq y \leq x\}}(x,y)}} \, dy \, dx = \Delta \\ &= \int_{\mathbb{R}} \int_{\mathbb{R}} f(x,y) \underbrace{\chi_{\{0 \leq y \leq x \leq 1\}}(x,y)}_{\substack{= \\ \chi_{[0,1]}(y) \chi_{[y,1]}(x)}} \, dx \, dy \end{aligned}$$

Since $\int_{\mathbb{R}} \int_{\mathbb{R}} f(x,y) \chi_{[0,1]}(x) \chi_{[0,x]}(y) \, dy \, dx \in L^1(\mathbb{R}^2)$ then by Fubini

$$\Delta = \int_{\mathbb{R}} \int_{\mathbb{R}} f \chi_{[0,1]}(y) \chi_{[y,1]}(x) \, dx \, dy = \int_{[0,1]} \int_{[y,1]} f(x,y) \, dx \, dy.$$

Exercise 2

$$f \in L^1(\mathbb{R}^n, \mathbb{R}) \quad \& \quad \int_{\mathbb{R}^n} f = 0 \implies f = 0 \text{ a.e.}$$

\hookrightarrow non-negative

Solution:

Consider the set $E_n = \{x \in \mathbb{R}^n \mid f(x) \geq \frac{1}{n}\}$ and set

$$E = \bigcup_{n \geq 0} E_n = \{x \in \mathbb{R}^n \mid f(x) > 0\}$$

$$0 = \int_{\mathbb{R}^n} f(x) dx = \int_E f(x) dx + \underbrace{\int_{\mathbb{R}^n \setminus E} f(x) dx}_{=0} \geq \int_{E_n} f(x) dx \geq \lambda(E_n) \frac{1}{n}$$

\downarrow
 $E \supseteq E_n$

$$\Rightarrow \lambda(E_n) = 0 \quad \forall n \Rightarrow \lambda(E) = 0 \Rightarrow f = 0 \quad \text{a.e.}$$

Exercise 5

- $f \in L^1(\mathbb{R})$, $\varepsilon \in \mathbb{R}$

Show that $g_\varepsilon(x) := f(x) \cos(\varepsilon x) \in L^1(\mathbb{R})$

Solution:

Since $\cos(\varepsilon \cdot)$ is bounded and continuous, there \exists a seq. of step functions $C_k(\cdot)$ s.t. $C_k \uparrow \cos(\varepsilon \cdot)$. Note also that since $\cos(\varepsilon \cdot)$ is bounded $\exists C > 0$ s.t. $|C_k(x)| \leq C \quad \forall x \in \mathbb{R}$. Therefore we can conclude that

$$f(x) C_k(x) \rightarrow f(x) \cos(\varepsilon x)$$

and

$$|f C_k(x)| \leq |f| C \in L^1$$

Then by dominated convergence theorem we can conclude that $f(x) \cos(\varepsilon x)$ is Leb. integrable.

- We define

$$K: L^1(\mathbb{R}) \rightarrow \mathcal{C}(\mathbb{R})$$

$$f \mapsto K(f) \quad \text{s.t.} \quad K(f)(\varepsilon) = \int f(x) \cos(\varepsilon x) dx$$

We show that K is well-def:

$$\oplus \quad \forall \varepsilon \in \mathbb{R}, K(f)(\varepsilon) \text{ exists and is finite.}$$

Solution: Since $K(f)(\varepsilon) = \int_{\mathcal{J}_\varepsilon} f(x) dx$ and we proved that $g(x) \in L^1$ we can conclude that $K(f)(\varepsilon)$ exists and is finite.

⊕ $K(f) \in \mathcal{C}(\mathbb{R})$:

Solution: We show that \forall seq. $\varepsilon_n \rightarrow \varepsilon_0$, then

$$K(f)(\varepsilon_n) \rightarrow K(f)(\varepsilon_0)$$

We have that

$$\lim_{n \rightarrow \infty} K(f)(\varepsilon_n) = \lim_{n \rightarrow \infty} \int f(x) \cos(\varepsilon_n x) dx \stackrel{(?)}{=} \int \lim_{n \rightarrow \infty} f(x) \cos(\varepsilon_n x) dx \stackrel{\text{by cont. of cos}}{=} K(f)(\varepsilon_0)$$

It remains to justify (?):

Note that

- $f_n(x) := f(x) \cos(\varepsilon_n x) \rightarrow f(x) \cos(\varepsilon_0 x)$.
- $|f_n(x)| \leq |f(x)| \in L^1$

Then (?) is justified by the dom. conv. theorem.

Exercise 3

$I \subseteq \mathbb{R}$ interval, $f: I \rightarrow \mathbb{R}$ continuous. $G = \{(x, f(x)), x \in I\}$

(a) I compact $\Rightarrow d_2(G) = 0$.

Solution: Since f is cont. on a compact, the f is unif. cont.

Hence $\forall \varepsilon > 0$, $\exists \delta$ s.t. if $|x-y| < \delta$ then $|f(x)-f(y)| < \varepsilon$

We take a subdivision of $I = [a, b]$ by $I_j^\delta = [a+j\delta, a+(j+1)\delta)$

$\forall j$ s.t. $j \in \{0, 1, \dots, \lfloor \frac{b-a}{\delta} \rfloor - 1\}$. Then

$$G \subseteq \bigcup_j I_j^\delta \times [f(a+j\delta) - \varepsilon, f(a+j\delta) + \varepsilon]$$

$$\Rightarrow \lambda_2(G) \leq \left\lceil \frac{b-a}{\delta} \right\rceil \cdot \delta \cdot 2\varepsilon \leq \left(\frac{b-a}{\delta} + 1 \right) \delta \cdot 2\varepsilon \xrightarrow{\varepsilon \rightarrow 0} 0$$

(b) $I = \mathbb{R} \Rightarrow \lambda_2(G) = 0.$

Solutions: Write $\mathbb{R} = \bigcup_{k \geq 1} [-k, k]$. Then we can write the graph G as a countable union of zero-measure sets.

Exercise 4

(a) $f(x) = -x^{-1/2}$. Construct $g_n, h_n \in L^{inc}$ so that $f = g_n - h_n$ & $\int h_n < \frac{1}{n}$.

Solution:

$$f = \underbrace{f \cdot \chi_{[\frac{1}{k}, 1]}}_{g_n \in L^{inc} \text{ (since cont. on } \partial \text{ compact)}} - \underbrace{(-f \cdot \chi_{(0, \frac{1}{k}]})}_{h_n \in L^{inc} \text{ (example 10.2.9)}}$$

$$\int -f \chi_{(0, \frac{1}{k})} = \int_0^{\frac{1}{k}} \frac{1}{\sqrt{x}} dx = [2\sqrt{x}] \Big|_{x=0}^{\frac{1}{k}} = 2\sqrt{\frac{1}{k}} < \frac{1}{n}$$

for k big enough

(b) $f: [1, \infty)$ def. by $f(x) = (e^x - 1)^{-1}$. $f \in L^1$?

Solution: We set $f_n = f \chi_{[1, n]}$. Since $f_n \uparrow f$, and $\int f_n = \int_0^n f = \log\left(\frac{e^n - 1}{e^n}\right) + \log\left(\frac{e}{e-1}\right) \rightarrow \log\left(\frac{e}{e-1}\right)$ then by Leb int = Riem int for cont. fct on compact sets. monotone conv. theorem we have that

by monotone conv. theorem we have that

$$\int f = \lim \int f_n = \log\left(\frac{e}{e-1}\right)$$