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Examples 02

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[This document is http://www.math.umn.edu/~garrett/m/real/notes_2019-20/real-ex-02.pdf]

For feedback on these examples, please get your write-ups to me by Friday, 18 Oct 2019.

[02.1] Show that every open subset of \mathbb{R}^n is a *countable* union of open balls.

[02.2] For positive real w_1, \dots, w_n such that $\sum_i w_i = 1$, and for positive real a_1, \dots, a_n , show that

$$a_1^{w_1} \dots a_n^{w_n} \leq w_1 a_1 + \dots + w_n a_n$$

[02.3] *Lebesgue (outer) measure* $\mu(E)$ of subsets E of \mathbb{R} is

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

Show that $\mu(\mathbb{Q}) = 0$. Show that $\mu(M) = 0$, where M is Cantor's middle-thirds set.

[02.4] Show that for measurable f on $[a, b]$,

$$\left| \int_a^b f(x) dx \right|^2 \leq |b - a| \cdot \int_a^b |f(x)|^2 dx$$

with equality only for f (almost-everywhere) constant.

[02.5] For non-negative, real-valued f , show that

$$\lim_{\varepsilon \rightarrow 0^+} \int_{\mathbb{R}} f(x) e^{-\varepsilon x^2} dx = \int_{\mathbb{R}} f(x) dx$$

[02.6] For $g \in C_c^\infty(\mathbb{R})$ and $f \in L^1(\mathbb{R})$, show that

$$\lim_{t \rightarrow +\infty} \int_{\mathbb{R}} f(x) g(x+t) dx = 0$$

[02.7] Functions in $L^1(\mathbb{R})$ need not go to 0 at infinity: give an example of $f \in L^1(\mathbb{R})$ such that $\limsup_{x \rightarrow +\infty} |f(x)| = +\infty$.

[02.8] For $f \in L^1(\mathbb{R})$, show that

$$\lim_{\varepsilon \rightarrow 0^+} \int_0^\varepsilon f(x) dx = 0$$

[02.9] For $f \in L^2(\mathbb{R})$, show that there is a constant C such that

$$\left| \int_0^\varepsilon f(x) dx \right| \leq C \cdot \sqrt{\varepsilon}$$

for $0 < \varepsilon \leq 1$.

[02.10] Let f be a continuous function on $[0, 1]$, with $f(0) = 0$ and $f(1) = 1$. Show that the set $\{x : f(x) \in [\frac{1}{4}, \frac{3}{4}]\}$ has positive measure.

[02.11] Show that $\ell^p \subset \ell^q$ for $1 < p < q < \infty$, and that the containment is *proper*.