

15 Fa.1

1. Prove that for almost all $x \in [0, 1]$, there are at most finitely many rational numbers with reduced form p/q such that $q \geq 2$ and $|x - p/q| < 1/(q \log q)^2$. (Hint: Consider intervals of length $2/(q \log q)^2$ centered at rational points p/q .)

Consider the interval $(p/q - 1/(q \log q)^2, p/q + 1/(q \log q)^2)$ for p/q reduced and $q \geq 2$. Call this set $E_{p/q}$.

Consider $\sum_{p/q} \chi_{E_{p/q}}$.

$$\begin{aligned} \int \sum_{p/q} \chi_{E_{p/q}} &= \sum_{p/q} \int \chi_{E_{p/q}} = \sum_{p/q} 2/(q \log q)^2 \\ &\leq \sum_{q=2}^{\infty} 4q/(q \log q)^2 \quad * \\ &\leq 4 \sum_{q=2}^{\infty} 1/(q \log q)^2 \\ &< \infty. \end{aligned}$$

Now, consider $\{x \in [0, 1] : \text{infinitely many } p/q \text{ s.t. } |x - p/q| < 1/(q \log q)^2\}$. For x in this set $\sum_{p/q} \chi_{E_{p/q}}(x) = \infty$.

Thus the measure of this set must be null since $\sum_{p/q} \chi_{E_{p/q}}$ is integrable.

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2. Suppose that the real-valued function $f(x)$ is nondecreasing on the interval $[0, 1]$. Prove that there exists a sequence of continuous functions $f_n(x)$ such that $f_n \rightarrow f$ pointwise on this interval.

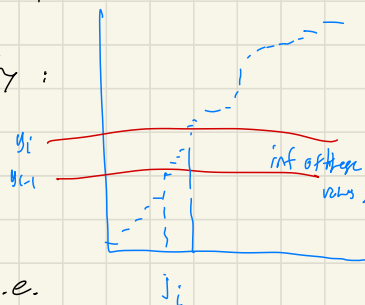
Since f nondecreasing, there are at most countably many discontinuities, $x_1, x_2, \dots$

There are 3 cases of discontinuity:

(i) $f(x^-) < f(x) = f(x^+)$

(ii) $f(x^-) = f(x) < f(x^+)$

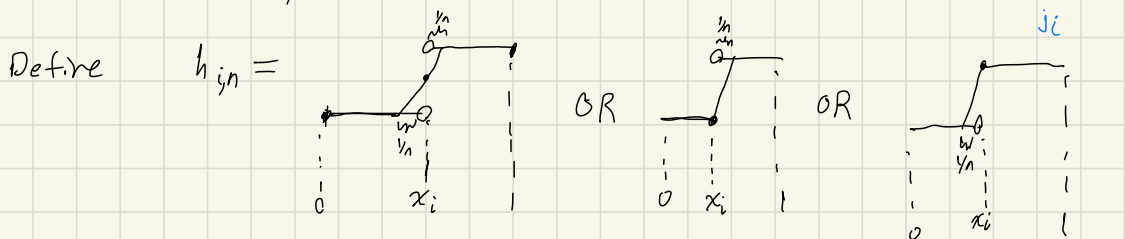
(iii) $f(x^-) < f(x) < f(x^+)$



f nondecreasing $\Rightarrow f$ differentiable a.e.

Define $g(x) = f(0) + \int_0^x f'(t) dt$.

This is basically f without the discontinuities.



Corresponding to the discontinuity. Define $H_n = \sum_i h_{i,n}$

Define $f_n = g + H_n$

cont. because $g, h_{i,n}$ continuous. $\& \sum$ cont. is cont.

$f_n(x) \rightarrow f(x)$?

Simple function converging from below, similar

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3. Let (X, μ) be a finite measure space. Assume that a sequence of integrable functions f_n satisfies $f_n \rightarrow f$ in measure, where f is measurable. Assume that f_n satisfies the following property: For every $\epsilon > 0$ there exists $\delta > 0$ such that

$$\mu(E) \leq \delta \implies \int_E |f_n| d\mu \leq \epsilon. \quad \forall n?$$

Prove that f is integrable and that

$$\lim_n \int_X |f_n - f| d\mu = 0.$$

Let $\epsilon > 0$. Then $\exists \delta > 0$ s.t. $\mu(E) \leq \delta \implies \int_E |f_n| d\mu \leq \epsilon \quad \forall n$.
 $f_n \rightarrow f$ in measure $\implies \exists$ subsequence $f_{n_k} \rightarrow f$ a.e.

And since $\mu(X) < \infty$, Egoroff $\implies \exists$ set E s.t.
 $f_{n_k} \rightarrow f$ uniformly on E and $\mu(E^c) < \delta$.

$$\implies \int_{E^c} |f_n| d\mu \leq \epsilon \quad \forall n.$$

$$\text{Then } \int_{E^c} |f| d\mu = \int_{E^c} \liminf |f_{n_k}| d\mu \leq \liminf \int_{E^c} |f_{n_k}| d\mu \leq \epsilon.$$

$f_{n_k} \rightarrow f$ uniformly on $E \implies \exists N_k \in \{n_k\}$ s.t. $|f_{N_k}(x) - f(x)| < \epsilon$
 $\forall x \in E$. Then $\int_E |f| d\mu < \int_E |f_{N_k}| + \epsilon d\mu < \infty$

$$\text{Thus, } \int_X |f| d\mu = \int_E |f| d\mu + \int_{E^c} |f| d\mu < \infty.$$

□

Now, let $C := \int_X |f| d\mu$.

$f_n \rightarrow f$ in measure $\implies$ for $\epsilon > 0$ $\mu(\{x: |f_n(x) - f(x)| \geq \epsilon\}) \rightarrow 0$ as $n \rightarrow \infty$.

Call this set E_n . Then $\exists N \in \mathbb{N}$ s.t. $\forall n \geq N$, we have

$$\mu(E_n) \leq \delta \implies \forall n, \int_{E_n} |f_n| d\mu \leq \epsilon.$$

$$\begin{aligned} \text{Thus, } \forall n \geq N, \int_X |f_n - f| d\mu &= \int_{E_n} |f_n - f| d\mu + \int_{E_n^c} |f_n - f| d\mu \\ &\leq \int_{E_n} |f_n| d\mu + \int_{E_n^c} |f| d\mu + \epsilon \mu(X) \\ &\leq \epsilon + \int_{E_n^c} |f_n| d\mu + \epsilon \mu(X) \\ &\leq \epsilon + \epsilon + \epsilon \mu(X) \end{aligned}$$

Since ϵ arbitrary, $\lim_n \int_X |f_n - f| d\mu = 0$.

□

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4. Consider the following two statements about a function $f: [0, 1] \rightarrow \mathbb{R}$:

(i) f is continuous almost everywhere

(ii) f is equal to a continuous function g almost everywhere.

Does (i) imply (ii)? Prove or give a counterexample. Does (ii) imply (i)? Prove or give a counterexample.

$$(ii) \not\Rightarrow (i) \quad \text{Consider } f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases} \quad \text{and } g = 0.$$

Then $f \neq g$ only on $\mathbb{Q}$, which has measure 0. So $f = g$ a.e.

But f is continuous nowhere, since for any $x \in [0, 1]$, there are sequences $x_n \rightarrow x$ s.t. $\{x_n\} \subset \mathbb{Q}$ or $\{x_n\} \subset [0, 1] \setminus \mathbb{Q}$.

$$(i) \not\Rightarrow (ii) \quad \text{Consider } f(x) = \begin{cases} 0 & \text{if } x \in [0, 1/2] \\ 1 & \text{if } x \in (1/2, 1] \end{cases}.$$

Assume there was some continuous g s.t. $f = g$ a.e.

Consider $x \in [0, 1/2]$. If $g(x) \neq 0$, then $|g(x)| > 0$.

g continuous $\Rightarrow \exists \delta$ s.t. $\forall y \in (x-\delta, x+\delta) \cap [0, 1/2]$, $|g(y) - g(x)| < |g(x)|/2$.

$\Rightarrow |g(y)| \neq 0 \quad \forall y \in (x-\delta, x+\delta) \cap [0, 1/2]$ contradicting $g = f$ a.e.

Since $(x-\delta, x+\delta) \cap [0, 1/2]$ is not a null set.

Thus $g(x) = 0 \quad \forall x \in [0, 1/2]$

Similarly $g(x) = 1 \quad \forall x \in (1/2, 1] \Rightarrow g = f$ not continuous $\Rightarrow \Leftarrow$.

Thus there cannot be a continuous g s.t. $f = g$ a.e.