

Problem 4: Suppose ~~we~~ ^{none} have empty interior,
 then X_j^c is dense in X for each j .
 By BCT, $\bigcap X_j^c$ is also dense
 but $\bigcap X_j^c = (\bigcup X_j)^c = X^c = \emptyset$. \square

Problem 1: Set $E_{N,k} = \bigcup_{n=N}^{\infty} \{ |f_n - f| \geq \frac{1}{k} \}$
 F_k a $k \in \mathbb{N}$. Then $E_{N+1,k} \subseteq E_{N,k}$
 Since $E_{N,k}$ is a union of fewer sets.
 Since $\mu(X) < \infty$, $\mu(E_{1,k}) < \infty$ and
 the DCT of sets applies.

It follows that

$$\lim_{N \rightarrow \infty} \mu(E_{N,k}) = \mu\left(\bigcap_{N=1}^{\infty} E_{N,k}\right) = 0$$

~~Construct~~ μ is σ -finite

Let $\epsilon > 0$. Then $\exists N_k$ st
 $\mu(E_{N_k,k}) < \epsilon 2^{-k}$
 (by above limit).

Hence, if $E = \bigcup_{k=1}^{\infty} E_{N_k,k}$ then
 $\mu(E) \leq \sum_{k=1}^{\infty} \mu(E_{N_k,k}) < \epsilon$.

Now if $x \notin E$ then $x \in \bigcap_{k=1}^{\infty} E_{N_k,k}^c$
 \nearrow For k , then $x \in E_{N_k,k}^c = \bigcap_{n=N_k}^{\infty} \{ |f_n - f| < \frac{1}{k} \}$

Let $\eta > 0$. Then $\exists k$ st $\frac{1}{k} < \eta$.
 Hence $|f_n(x) - f(x)| < \frac{1}{k} < \eta$ for all $n \geq N_k$, est. unif. conv.

Problem 2: Consider $(X, \mathcal{M}, \mu) = (\mathbb{R}, \mathcal{L}, m)$.

If $f_j = \chi_{[j, j+1]}$ then for $\epsilon = \frac{1}{2}$
 there is no set E w/ $m(E) < \frac{1}{2}$
 where $f_j \rightarrow 0$ uniformly on E^c
 χ_{f_j} is always 1 on a set of measure 1,
 hence χ_{f_j} is 1 on a set of positive measure E w/ $m(E) < \frac{1}{2}$
 Here, for any $\epsilon < \frac{1}{2}$, $f_j = 1$ on a positive measure subset of E^c .

Problem 3: Let ν be a signed ν -measure and μ a positive, ~~finite~~ measure.
 We show that $\nu \ll \mu$ implies for every $\epsilon > 0$ there exists a $\delta > 0$ st whenever $\mu(E) < \delta$ then $|\nu(E)| < \epsilon$.
 Suppose this is false. Then $\exists \epsilon > 0$ st for all $n \in \mathbb{N}$ \exists a set E_n where $\mu(E_n) < \frac{\epsilon}{2^n}$ but $|\nu(E_n)| \geq \epsilon$.

Let $F_N = \bigcup_{n=N}^{\infty} E_n$, so that $\mu(F_N)$ is st $\mu(F_N) < 2^{-N+1}$ ($= \frac{1}{1-\frac{1}{2}} - \frac{1-(\frac{1}{2})^N}{1-\frac{1}{2}}$)

Now let $F = \bigcap_{N=1}^{\infty} F_N$ so that $\mu(F) = 0$ by monotonicity.

By DCT (valid since ν is finite),
 $|\nu(F_N)| = \lim_{N \rightarrow \infty} |\nu(F_N)| \geq \lim_{N \rightarrow \infty} |\nu(E_N)| \geq \epsilon$
 (since $F_N \supseteq E_N$)

Hence ν is not ac wrt μ .

Now, $\nu \ll \mu$ iff $|\nu| \ll \mu$. Let $\mu(E) = \int$

Now let

$$\nu(E) = \int_E |f| d\nu,$$

which is finite since $f \in L^1$.

Consider

$$f_j = j \chi_{[0, 1/j]} \quad (X, \nu) = (\mathbb{R}, m)$$

Let

Case 1: $\delta \geq 1$:

$\int_E |f_j| d\nu$ is maximized

when $E \supseteq [0, 1]$.

(since all f_j are certainly 0 off $[0, 1]$).

In this case, $\int_E |f_j| = \left(\frac{1}{j} - 0\right) \cdot j = 1$.

So that

$\sup_{E \in \mathcal{M}} \int_E |f_j|$

Case 2: $\delta < 1$:

$\int_E |f_j| d\nu$ is maximized for

$E = [0, \delta]$, where in which case

$$\int_E |f_j| d\nu = \begin{cases} 1 & \text{since } \frac{1}{j} < \delta \\ j\delta & \text{else } (\delta < \frac{1}{j}) \end{cases}$$

Hence $\sup_E \int_E |f_j| d\nu = 1$

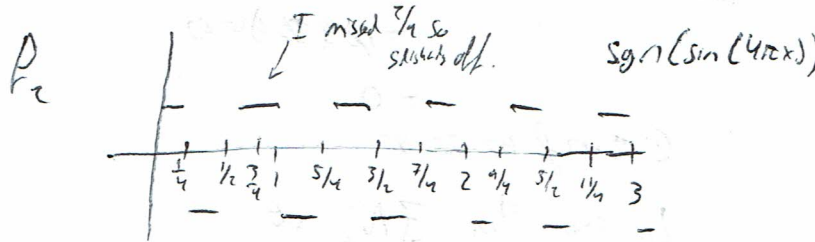
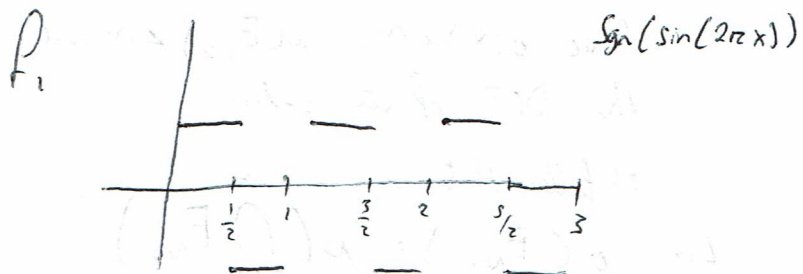
$\Rightarrow \sup_{E \in \mathcal{M}} \int_E |f_j| d\nu \geq 1$

It feels like a counterexample (to the prior a.e. condition) should be constructed so that $f_j \rightarrow f \notin L^1$, but I am not sure why the given example wouldn't work. (reversed SOPs!) Let me try and rework it

Problem 5:

It's been a little while since I studied something like this... I think $f_n(x) = \text{sgn}(\sin(x))$

$f_n(x) = \text{sgn}(\sin(2^n \pi x))$ is the standard example.

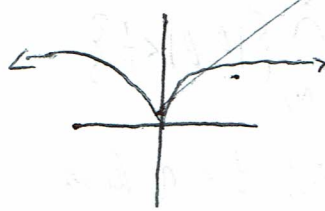


So, given $n \times f_n(x)$ oscillates between -1 & 1 a.e.

Converges weakly to 0... can't really be anything else infinitely. (I try to prove this later).

Problem 3 pt 2:

Consider $f_n(x) = 1 - e^{-x^2/n}$



Consider $f_n(x) = \chi_{[-n, n]}$

For any $E \in \mathcal{R}$, $E \subseteq [-N, N]$ for N large enough.

Hence,
 $\int_E |f_n| d\mu = \mu(E)$
 for $n \geq N$.

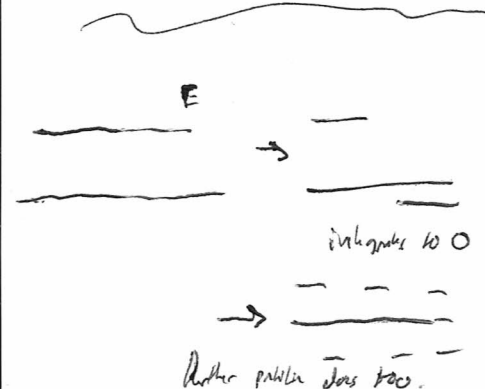
If $|f_n| \rightarrow |f| \in L^1$ then
 $\sup_j \int_E |f_j| = \sup \int_E |f|$
 By MCT.

$\sup_{\mu(E) < \delta} \int_E |f| \geq \epsilon \dots$

Maybe do something silly like
 Sillily like
 $f = \sum_{n=-\infty}^{\infty} \frac{2^{-n}}{(x-q_n)^2}$
 q_n enumeration of rationals.

Serendipitous \Rightarrow
 For $\mu(E) > 0$, an approximation by intervals (Littlewood), which always contains a rational.

Here $\int |f_n|$ blows up. actually, not L^1 .
 choose intervals I_n which converge to $x \in E$.
 $f_n = \sum_{n=-j}^j \frac{2^{j-n}}{(x-q_n)^2}$ \rightarrow ∞ at isolated singularities.



Another idea:
 $f_n = n \chi_{[-n, n]}$ $\int f_n = n(2n) = 2n^2 < \infty$

Since the f_n increase,
 $\sup_E \int f_n \geq \dots \geq \int f_N \geq \int f_{N-1} \geq \dots \geq \int f_1$.

For any E , $E \subseteq [-N, N]$ for N large enough.
 w/ $\mu(E) < \infty$.
 (w/ to set of measure zero). use outer approximation, or Littlewood.

Here $\sup_E \int f_n \geq \int f_N = \mu(E) > 0$.

Hence for $n \geq N$, $\int f_n = n \mu(E) \rightarrow \infty$ if $\mu(E) \neq 0$.

Problem 5 (additional work):

$f_n \xrightarrow{w} f$ in L^2 if $\int f_n g \rightarrow \int f g$ for every $g \in L^2$ then
 $\int f_n g \rightarrow \int f g$. work in $L^2, \int = E$
 Riesz-REP & good definition in normed spaces.

Note that $|f_n| = 1$ so that

$$\left(\int_E |f_n|^2 \right)^{1/2} = 1.$$

By Hölder,

$$\int |f_n g| \leq \|f_n\|_2 \|g\|_2 = \|g\|_2.$$

Hence weak limit f_n s.t. $\int f g \leq \|g\|_2 \dots$

If g is a constant then $\int f_n g = 0$ for all n , hence $\int f g = 0$.

Let $g = \chi_E$ where E has finite measure. Then

for N large enough $\int f_n g = 0 \Rightarrow \int_E f = 0$ for all E (finite measure)

For partitions E and consists a difference, for $n \geq N$ this partition is subordinate to that of N , here is also 0. $\Rightarrow f = 0$ a.e.

Why is $\int f(x) dx = 0$ eventually?

By Littlewood, E is essentially the finite disjoint union of intervals.

For each such interval, perturb the endpoints slightly to make them dyadic.

This new approximated E partitions nicely eventually, in the following sense:

If $E = [\frac{1}{3}, 1]$ for example,

then we split at stage n into intervals of length 2^{-n} w/ dyadic endpoints.

So $E \rightarrow [\frac{1}{3}, \frac{1}{2}] \cup [\frac{1}{2}, 1]$ $n=1$
positive negative

$\rightarrow [\frac{1}{3}, \frac{1}{2}] \cup [\frac{1}{2}, \frac{3}{4}] \cup [\frac{3}{4}, 1]$ $n=2$.
negative positive negative

Notice that $[\frac{1}{3}, \frac{1}{2}]$ has measure less than 2^{-n} .

So, the integral will certainly not be 0, it doesn't cancel nicely.

Instead, choose $\frac{1}{3}$ to a dyadic rational close by, this should fix the above issue (in the limit).