

HW6

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8.3.2

(a)

Proof.

$$\begin{aligned}\int_{\Omega} cf &= \int_{\Omega} cf^+ - \int_{\Omega} cf^- \\ &= c \int_{\Omega} f^+ - c \int_{\Omega} f^- \\ &= c \left(\int_{\Omega} f^+ - \int_{\Omega} f^- \right) \\ &= c \int_{\Omega} f\end{aligned}$$

□

(b)

Proof. WTS

$$\int_{\Omega} f + g = \int_{\Omega} f + \int_{\Omega} g$$

But we know that

$$\int_{\Omega} f = \int_{\Omega} f^+ - \int_{\Omega} f^-$$

$$\int_{\Omega} g = \int_{\Omega} g^+ - \int_{\Omega} g^-$$

$$\int_{\Omega} f + g = \int_{\Omega} (f + g)^+ - \int_{\Omega} (f + g)^-$$

So it suffices to show

$$\int_{\Omega} (f + g)^+ - \int_{\Omega} (f + g)^- = \int_{\Omega} f^+ - \int_{\Omega} f^- + \int_{\Omega} g^+ - \int_{\Omega} g^-$$

rearranging terms

$$\int_{\Omega} (f + g)^+ + \int_{\Omega} f^- + \int_{\Omega} g^- = \int_{\Omega} (f + g)^- + \int_{\Omega} f^+ + \int_{\Omega} g^+$$

$$\int_{\Omega} (f+g)^+ + f^- + g^- = \int_{\Omega} (f+g)^- + f^+ + g^+$$

□

iff $(f+g)^+ + f^- + g^- = (f+g)^- + f^+ + g^+$ almost everywhere. Thus we divide by cases

Let $x \in \Omega$ s.t. $f(x) + g(x) \geq 0$

if $f(x) > 0, g(x) > 0 \Rightarrow f(x) + g(x) + 0 + 0 = 0 + f(x) + g(x)$

if $f(x) > 0, g(x) < 0 \Rightarrow f(x) + g(x) - g(x) + 0 = 0 + f(x) + 0$

if $f(x) < 0, g(x) > 0 \Rightarrow f(x) + g(x) - f(x) + 0 = 0 + 0 + g(x)$

if $f(x) < 0, g(x) < 0 \Rightarrow$ does not exist

Let $x \in \Omega$ s.t. $f(x) + g(x) < 0$

if $f(x) > 0, g(x) > 0 \Rightarrow$ does not exist

if $f(x) > 0, g(x) < 0 \Rightarrow 0 + 0 + (-g(x)) = -(f(x) + g(x)) + f(x) + 0$

if $f(x) < 0, g(x) > 0 \Rightarrow 0 + (-f(x)) + g(x) = -(f(x) + g(x)) + 0 + g(x)$

if $f(x) < 0, g(x) < 0 \Rightarrow 0 + (-f(x)) + (-g(x)) = -(f(x) + g(x)) + 0 + 0$ And thus $(f+g)^+ + f^- + g^- = (f+g)^- + f^+ + g^+$ and so

$$\int_{\Omega} f + g = \int_{\Omega} f + \int_{\Omega} g$$

(c)

Proof. If $f(x) \leq g(x)$ for all $x \in \Omega$ then

$$\begin{aligned} \int_{\Omega} g - \int_{\Omega} f &= \int_{\Omega} g^+ - \int_{\Omega} g^- - \int_{\Omega} f^+ + \int_{\Omega} f^- \\ &= \left(\int_{\Omega} g^+ - \int_{\Omega} f^+ \right) + \left(\int_{\Omega} f^- - \int_{\Omega} g^- \right) \end{aligned}$$

$\because \min\{f, 0\} \leq \min\{g, 0\}$

$\therefore f^- = -\min\{f, 0\} \geq -\min\{g, 0\} = g^-$

$\therefore \int_{\Omega} f^- \geq \int_{\Omega} g^-$, and similarly, $\int_{\Omega} g^+ \geq \int_{\Omega} f^+$, thus it follows that

$$\int_{\Omega} g - \int_{\Omega} f \geq 0$$

□

(d)

Proof. let $Z = \{x|g(x) \neq f(x)\}$ be a null set such that for any $x \in \Omega \setminus Z$, $f(x) = g(x)$. Then

$$\begin{aligned} \int_{\Omega} f &= \int_{\Omega} f^+ - \int_{\Omega} f^- \\ &= \int_{\Omega \setminus Z} f^+ + \int_Z f^+ - \int_{\Omega \setminus Z} f^- - \int_Z f^- \\ &= \int_{\Omega \setminus Z} f^+ - \int_{\Omega \setminus Z} f^- \end{aligned}$$

similarly, we can get

$$\int_{\Omega} g = \int_{\Omega \setminus Z} g^+ - \int_{\Omega \setminus Z} g^-$$

By the hypothesis that $g = f$ a.e, we get $\int_{\Omega \setminus Z} g^+ = \int_{\Omega \setminus Z} f^+$ and that $\int_{\Omega \setminus Z} g^- = \int_{\Omega \setminus Z} f^-$. Thus it follows that $\int_{\Omega} f = \int_{\Omega} g$ \square

8.3.3

Proof. let f, g be absolutely integrable s.t. $f(x) \leq g(x)$ and $\int_{\mathbf{R}} f = \int_{\mathbf{R}} g$, WTS that $f(x) = g(x)$ a.e, that is, $\exists Z$ s.t. $x \in \mathbf{R} \setminus Z$ then $f(x) = g(x)$. Want to find Z . Let $Z = \{x | f(x) < g(x)\}$, suppose $m^*(Z) \geq 0$, then we decompose $\int_{\mathbf{R}} f$ into the form similar to part (d) in exercise 8.3.2

$$\begin{aligned}\int_{\mathbf{R}} f &= \int_{\mathbf{R}} f^+ - \int_{\mathbf{R}} f^- \\ &= \int_{\mathbf{R} \setminus Z} f^+ + \int_Z f^+ - \int_{\mathbf{R} \setminus Z} f^- - \int_Z f^-\end{aligned}$$

similarly, we can get

$$\int_{\mathbf{R}} g = \int_{\mathbf{R} \setminus Z} g^+ + \int_Z g^+ - \int_{\mathbf{R} \setminus Z} g^- - \int_Z g^-$$

But since $\int_{\mathbf{R} \setminus Z} g^+ = \int_{\mathbf{R} \setminus Z} f^+$, $\int_{\mathbf{R} \setminus Z} f^- = \int_{\mathbf{R} \setminus Z} g^-$, and that $\int_Z g^+ > \int_Z f^+$, $\int_Z f^- > \int_Z g^-$, thus $\int_{\mathbf{R}} f < \int_{\mathbf{R}} g$. A contradiction, thus $m(Z) = 0$. Thus for any $x \in \mathbf{R} \setminus Z$, $g(x) = f(x)$. That is, $g(x) = f(x)$ a.e. □