

Real Analysis II

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- ▶ If $1 \leq p < \infty$, then L^p is a normed linear space with the norm $\|f\|_p = (\int |f|^p)^{1/p}$ for $1 \leq p < \infty$
and
 $\|f\|_\infty = \text{ess sup } |f(x)|$.

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- ▶ Banach Space = Complete Normed Linear Space.

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Pointwise Convergence vs. Convergence in Norm

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 - ▶ If the sequence $\{f_n\}$ converges to f in L^p then there is a subsequence $\{f_{n_k}\}$ that converges to f pointwise almost everywhere.
 - ▶ A sequence $\{f_n\}$ of functions in L^p that converges pointwise a.e. to a function $f \in L^p$ need not converge to f in L^p .
- ▶ **Theorem**
- Let $\{f_n\}$ be a sequence of functions in $L^p(E)$ that converges pointwise a.e. to a function $f \in L^p$. Then $\{f_n\}$ converges to f (in norm) in L^p if and only if $\lim_{n \rightarrow \infty} \|f_n\|_p = \|f\|_p$.*

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Pointwise Convergence + Convergence of norms = Convergence in Norm

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- ▶ Let $f_n \rightarrow f$ pointwise a.e. and $\|f_n\|_p \rightarrow \|f\|_p$.
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- ▶ $\left| \frac{f_n - f}{2} \right|^p \leq \frac{|f_n|^p + |f|^p}{2}$



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- ▶ Then $h_n \geq 0$, $h_n \rightarrow |f|^p$ pointwise a.e. and $\int h_n \leq M$ ($M = 4(\|f\|_p^p + 1)$) does the job



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- ▶ Therefore, $f_n \rightarrow f$ in L^p .



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- ▶ **Theorem**
Let $1 \leq p < \infty$, E – a measurable set, f any function in $L^p(E)$ and ε any positive number. Then there exists a continuous function φ defined on E such that $\|f - \varphi\|_p < \varepsilon$.

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Dense Subsets in Normed Linear Spaces

► Definition

Let $(X, \|\cdot\|)$ be a normed linear space. Let $A \subseteq B \subseteq X$. We say that A is dense in B if for every $b \in B$ and for every $\varepsilon > 0$ there exists an element $a \in A$ such that $\|a - b\| < \varepsilon$.

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- $C(E)$ = the set of continuous functions defined on E is dense in L^p for $1 \leq p < \infty$, but it is not dense in $L^\infty(E)$.

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► Theorem

Let E be a measurable set, $S(E)$ be the space of simple functions defined on E , and $1 \leq p \leq \infty$. Then $S(E)$ is dense in $L^p(E)$.

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- The family of functions $\mathcal{F} = \{\varphi_s = \chi_{[0,s]}\}_{s \in \mathbb{R}}$ is uncountable.
- If $s \neq t$ then $\|\varphi_s - \varphi_t\|_\infty = 1$.
- Therefore, no countable subset A of L^∞ can satisfy that for each element f of \mathcal{F} there is an element $a \in A$ such that $\|a - f\|_\infty < 1/2$.

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Linear Functionals on Banach Spaces

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- ▶ Let V, W be two linear spaces. A mapping $T : V \longrightarrow W$ is called *linear* if it sends linear combinations to linear combinations, i.e., if $T(\alpha x + \beta y) = \alpha T(x) + \beta T(y)$ for all $x, y \in V$ and all scalars α, β .

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- ▶ Let X be two normed linear space and $T : X \longrightarrow \mathbb{R}$ a linear mapping. T is called a linear bounded functional on X if there is a real number M such that $\|T(x)\| \leq M\|x\|$ for all $x \in X$.

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- ▶ Here $\|T(x)\|$ is simply the absolute value of $T(x)$.

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- The set of all linear bounded functional on a normed linear space X is a linear space.

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Let $1 \leq p < \infty$ and $q = \frac{p}{p-1}$ its conjugate. For every function $g \in L^q$ the mapping $T : f \in L^p \longrightarrow T(f) = \int g f \in \mathbb{R}$ is a bounded linear functional on L^p .

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(Riesz Representation Theorem) Let $1 \leq p < \infty$ and $q = \frac{p}{p-1}$ its conjugate. Let T be a bounded linear functional on L^p . Then there exists a function $g \in L^q$ such that $T(f) = \int g f$ for every function $f \in L^p$.

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- For T, g in this theorem, $\|T\| = \|g\|_q$.
- So for $1 \leq p < \infty$, the dual space of L^p is (isometric to) L^q .