

MATH454 - Analysis 3

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Contents

1 Sigma Algebras and Measures	2
1.1 A Review of Riemann Integration	2
1.2 Sigma Algebras	2
1.3 Measures	4
1.4 Constructing the Lebesgue Measure on \mathbb{R}	6
1.5 Lebesgue-Measurable Sets	9
1.6 Properties of the Lebesgue Measure	11
1.7 Relationship between $\mathfrak{B}_{\mathbb{R}}$ and \mathcal{M}	14
1.8 Some Special Sets	15
1.8.1 Uncountable Null Set?	15
1.8.2 Non-Measurable Sets?	17
1.8.3 Non-Borel Measurable Set?	20
2 Integration Theory	20
2.1 Measurable Functions	20
2.2 Approximation by Simple Functions	26
2.3 Convergence Almost Everywhere vs Convergence in Measure	30
2.4 Egorov's Theorem and Lusin's Theorem	32
2.5 Construction of Integrals	34
2.5.1 Integral of Simple Functions	34
2.5.2 Integral of Non-Negative Functions	36

§1 SIGMA ALGEBRAS AND MEASURES

§1.1 A Review of Riemann Integration

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ and $[a, b] \subset \mathbb{R}$. Define a **partition** of $[a, b]$ as the set

$$\text{part}([a, b]) := \{a =: x_0 < x_1 < \dots < x_N =: b\}.$$

We can then define the upper and lower Riemann integrals of f over the region $[a, b]$ as

$$\begin{aligned} \text{upper:} \quad & \int_a^b f(x) dx := \inf_{\text{part}([a, b])} \left\{ \sum_{i=1}^N \sup_{x \in [x_{i-1}, x_i]} f(x) \cdot (x_i - x_{i-1}) \right\} \\ \text{lower:} \quad & \int_a^b f(x) dx := \sup_{\text{part}([a, b])} \left\{ \sum_{i=1}^N \inf_{x \in [x_{i-1}, x_i]} f(x) \cdot (x_i - x_{i-1}) \right\}. \end{aligned}$$

We then say f **Riemann integrable** if these two quantities are equal, and denote this value by $\int_a^b f(x) dx$.

Many “nice-enough” (continuous, monotonic, etc.) functions are Riemann integrable, but many that we would like to be able to “integrate” are simply not, for instance Dirichlet’s function $x \mapsto \begin{cases} 1 & x \in \mathbb{Q} \cap [a, b] \\ 0 & x \in \mathbb{Q}^c \cap [a, b] \end{cases}$. Hence, we need a more general notion of integration.

§1.2 Sigma Algebras

↪ **Definition 1.1** (Sigma algebra): Let X be a *space* (a nonempty set) and \mathcal{F} a collection of subsets of X . \mathcal{F} a *sigma algebra* or simply σ -algebra of X if the following hold:

1. $X \in \mathcal{F}$
2. $A \in \mathcal{F} \Rightarrow A^c \in \mathcal{F}$ (closed under complement)
3. $\{A_n\}_{n \in \mathbb{N}} \subseteq \mathcal{F} \Rightarrow \bigcup_{n=1}^{\infty} A_n \in \mathcal{F}$ (closed under countable unions)

↪ **Proposition 1.1:**

4. $\emptyset \in \mathcal{F}$
5. $\{A_n\}_{n \in \mathbb{N}} \subseteq \mathcal{F} \Rightarrow \bigcap_{n=1}^{\infty} A_n \in \mathcal{F}$
6. $A_1, \dots, A_n \in \mathcal{F} \Rightarrow \bigcup_{n=1}^{\infty} A_n, \bigcap_{n=1}^{\infty} A_n \in \mathcal{F}$
7. $A, B \in \mathcal{F} \Rightarrow A \setminus B, B \setminus A \in \mathcal{F}$

⊗ **Example 1.1:** The “largest” sigma algebra of a set X is the power set 2^X , the smallest the trivial $\{\emptyset, X\}$.

Given a set $A \subset X$, the set $\mathcal{F}_A := \{\emptyset, X, A, A^c\}$ is a sigma algebra; given two disjoint sets $A, B \subset X$, then $\mathcal{F}_{A, B} := \{\emptyset, X, A, A^c, B, B^c, A \cup B, A^c \cap B^c\}$ a sigma algebra.

↪ **Definition 1.2** (Generating a sigma algebra): Let X be a nonempty set, and \mathcal{C} a collection of subsets of X . Then, the σ -algebra *generated* by \mathcal{C} , denoted $\sigma(\mathcal{C})$, is such that

1. $\sigma(\mathcal{C})$ a sigma algebra with $\mathcal{C} \subseteq \sigma(\mathcal{C})$
2. if \mathcal{F}' a sigma algebra with $\mathcal{C} \subseteq \mathcal{F}'$, then $\mathcal{F}' \supseteq \sigma(\mathcal{C})$

Namely, $\sigma(\mathcal{C})$ is the smallest sigma algebra “containing” (as a subset) \mathcal{C} .

↪ **Proposition 1.2:**

1. $\sigma(\mathcal{C}) = \bigcap \{ \mathcal{F} : \mathcal{F} \text{ a sigma algebra containing } \mathcal{C} \}$
2. if \mathcal{C} itself a sigma algebra, then $\sigma(\mathcal{C}) = \mathcal{C}$
3. if $\mathcal{C}_1, \mathcal{C}_2$ are two collections of subsets of X such that $\mathcal{C}_1 \subseteq \mathcal{C}_2$, then $\sigma(\mathcal{C}_1) \subseteq \sigma(\mathcal{C}_2)$

↪ **Definition 1.3** (The Borel sigma-algebra): The *Borel σ -algebra*, denoted $\mathfrak{B}_{\mathbb{R}}$, on the real line is given by

$$\mathfrak{B}_{\mathbb{R}} := \sigma(\{\text{open subsets of } \mathbb{R}\}).$$

We call sets in $\mathfrak{B}_{\mathbb{R}}$ *Borel sets*.

↪ **Proposition 1.3:** $\mathfrak{B}_{\mathbb{R}}$ is also generated by the sets

- $\{(a, b) : a < b \in \mathbb{R}\}$
- $\{(a, b] : a < b \in \mathbb{R}\}$
- $\{[a, b] : a < b \in \mathbb{R}\}$
- $\{[a, b) : a < b \in \mathbb{R}\} \circledast$
- $\{(-\infty, c) : c \in \mathbb{R}\}$
- $\{(-\infty, c] : c \in \mathbb{R}\}$
- etc.

PROOF. We prove just \circledast . It suffices to show that the generating sets of each σ -algebra is contained in the other σ -algebra. Let $a < b \in \mathbb{R}$. Then,

$$(a, b) = \bigcup_{n=1}^{\infty} \underbrace{\left[a + \frac{1}{n}, b \right)}_{\in \circledast} \in \sigma(\{[a, b)\}) \Rightarrow \mathfrak{B}_{\mathbb{R}} \subseteq \sigma(\{[a, b)\}).$$

Conversely,

$$[a, b) = \bigcap_{n=1}^{\infty} \left(a - \frac{1}{n}, b \right) \in \mathfrak{B}_{\mathbb{R}}.$$

■

↪ **Proposition 1.4:** All intervals (open, closed, half open, half closed, finite, etc) are Borel sets; any set obtained from countable set operations of intervals are Borel; all singletons are Borel; any finite and countable sets are Borel.

§1.3 Measures

↪ **Definition 1.4** (Measurable Space): Let X be a space and \mathcal{F} a σ -algebra. We call the tuple (X, \mathcal{F}) a *measurable space*.

↪ **Definition 1.5** (Measure): Let (X, \mathcal{F}) be a measurable space. A *measure* is a function $\mu : \mathcal{F} \rightarrow [0, \infty]$ satisfying

- (i) $\mu(\emptyset) = 0$;
- (ii) if $\{A_n\} \subseteq \mathcal{F}$ a sequence of (pairwise) disjoint sets, then

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \sum_{n=1}^{\infty} \mu(A_n),$$

i.e. μ is *countably additive*. We further call μ

- *finite* if $\mu(X) < \infty$,
- a *probability measure* if $\mu(X) = 1$,
- σ -*finite* if $\exists \{A_n\} \subseteq \mathcal{F}$ such that $X = \bigcup_{n=1}^{\infty} A_n$ with $\mu(A_n) < \infty \forall n \geq 1$,

and call the triple (X, \mathcal{F}, μ) a *measure space*.

⊕ **Example 1.2:** The measure on $\mathfrak{B}_{\mathbb{R}}$ given by

$$A \mapsto \begin{cases} |A| & \text{if } A \text{ finite} \\ \infty & \text{else} \end{cases}$$

is called the *counting measure*.

Fix $x_0 \in \mathbb{R}$, then the measure on $\mathfrak{B}_{\mathbb{R}}$ given by

$$A \mapsto \begin{cases} 1 & \text{if } x_0 \in A \\ 0 & \text{else} \end{cases}$$

is called the *point mass at x_0* .

↪ **Theorem 1.1** (Properties of Measures): Fix a measure space (X, \mathcal{F}, μ) . The following properties hold:

1. (finite additivity) For any sequence $\{A_n\}_{n=1}^N \subseteq \mathcal{F}$ of disjoint sets,

$$\mu\left(\bigcup_{n=1}^N A_n\right) = \sum_{n=1}^N \mu(A_n).$$

2. (monotonicity) For any $A \subseteq B \in \mathcal{F}$, then $\mu(A) \leq \mu(B)$.
3. (countable/finite subadditivity) For any sequence $\{A_n\} \subseteq \mathcal{F}$ (**not necessarily disjoint**),

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \sum_{n=1}^{\infty} \mu(A_n),$$

an analogous statement holding for a finite collection of sets A_1, \dots, A_N .

4. (continuity from below) For $\{A_n\} \subseteq \mathcal{F}$ such that $A_n \subseteq A_{n+1} \forall n \geq 1$ (in which case we say $\{A_n\}$ “increasing” and write $A_n \uparrow$) we have

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \lim_{n \rightarrow \infty} \mu(A_n).$$

5. (continuity from above) For $\{A_n\} \subseteq \mathcal{F}, A_n \supseteq A_{n+1} \forall n \geq 1$ (we write $A_n \downarrow$) we have that if $\mu(A_1) < \infty$,

$$\mu\left(\bigcap_{n=1}^{\infty} A_n\right) = \lim_{n \rightarrow \infty} \mu(A_n).$$

Remark 1.1: In 4., note that since A_n increasing, that the union $\bigcup_{n=1}^{\infty} A_n \supseteq A_m$ for any arbitrarily large m ; indeed, one could logically right $\lim_{n \rightarrow \infty} A_n = \bigcup_{n=1}^{\infty} A_n$. This this notation, then, 4. simply states that we may interchange limit and measure. A similar argument can be viewed for 5. (how?).

Remark 1.2: The finiteness condition in 5. may be slightly modified such as to state that $\mu(A_n) < \infty$ for some n ; remark why this would suffice to ensure the entire rest of the sequence has finite measure.

PROOF.

1. Extend A_1, \dots, A_N to an infinite sequence by $A_n := \emptyset$ for $n > N$. Then this simply follows from countable additivity and $\mu(\emptyset) = 0$.
2. We may write $B = A \cup (B \setminus A)$; this is a disjoint union of sets. By finite additivity, then,

$$\mu(B) = \mu(A) + \mu(B \setminus A) \geq \mu(A),$$

since the measure is positive.

3. We prove only for a countable union; use the technique from 1. to extend to finite. We first “disjointify” the sequence such that we can use the countable additivity

axiom. Let $B_1 = A_1, B_n = A_n \setminus \left(\bigcup_{i=1}^{n-1} A_i\right)$ for $n \geq 2$. Remark then that $\{B_n\} \subseteq \mathcal{F}$ is a disjoint sequence of sets, and that $\bigcup_{n=1}^{\infty} B_n = \bigcup_{n=1}^{\infty} A_n$. By countable additivity and subadditivity,

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \mu\left(\bigcup_{n=1}^{\infty} B_n\right) = \sum_{n=1}^{\infty} \mu(B_n) \leq \sum_{n=1}^{\infty} \mu(A_n).$$

4. We again “disjointify” the sequence $\{A_n\}$. Put $B_1 = A_1, B_n = A_n \setminus A_{n-1}$ for all $n \geq 2$ (remark that this is equivalent to the construction from the previous proof because the sets are increasing). Then, again, $\bigcup_{n=1}^{\infty} B_n = \bigcup_{n=1}^{\infty} A_n$, and in particular, for all $N \geq 1, \bigcup_{n=1}^N B_n = A_N$. Then

$$\begin{aligned} \mu\left(\bigcup_{n=1}^{\infty} A_n\right) &= \mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \sum_{n=1}^{\infty} \mu(B_n) \\ &= \lim_{N \rightarrow \infty} \sum_{n=1}^N \mu(B_n) \\ &= \lim_{N \rightarrow \infty} \mu\left(\bigcup_{n=1}^N B_n\right) = \lim_{N \rightarrow \infty} \mu(A_N). \end{aligned}$$

5. We yet again disjointify, backwards (in a way) from the previous case. Put $B_n = A_1 \setminus A_n$ for all $n \geq 1$. Then, $\{B_n\} \subseteq \mathcal{F}, B_n$ increasing, and $\bigcup_{n=1}^{\infty} B_n = A_1 \setminus \bigcap_{n=1}^{\infty} A_n$. Then, by continuity from below,

$$\mu\left(A_1 \setminus \bigcap_{n=1}^{\infty} A_n\right) = \mu\left(\bigcup_{n=1}^{\infty} B_n\right) = \lim_{n \rightarrow \infty} \mu(B_n) = \lim_{n \rightarrow \infty} \mu(A_1 \setminus A_n)$$

and also

$$\begin{aligned} \mu(A_1) &= \mu\left(A_1 \setminus \bigcap_{n=1}^{\infty} A_n\right) + \mu\left(\bigcap_{n=1}^{\infty} A_n\right) \\ &= \mu(A_1 \setminus A_n) + \mu(A_n), \end{aligned}$$

and combining these two equalities yields the desired result. ■

§1.4 Constructing the Lebesgue Measure on \mathbb{R}

↪ **Definition 1.6** (Lebesgue outer measure): For all $A \subseteq \mathbb{R}$, define

$$m^*(A) := \inf \left\{ \sum_{n=1}^{\infty} \ell(I_n) : A \subseteq \bigcup_{n=1}^{\infty} I_n, I_n \text{ open intervals} \right\},$$

called the *Lebesgue outer measure* of A (where $\ell(I)$ is the length of interval I , i.e. the absolute value of the difference of its endpoints, if finite, or ∞ if not).

↪ **Proposition 1.5:** The following properties of m^* hold:

1. $m^*(A) \geq 0$ for all $A \subseteq \mathbb{R}$, and $m^*(\emptyset) = 0$.
2. (monotonicity) For $A \subseteq B$, $m^*(A) \leq m^*(B)$.
3. (countable subadditivity) For $\{A_n\}, A_n \subseteq \mathbb{R}$, $m^*(\bigcup_{n=1}^{\infty} A_n) \leq \sum_{n=1}^{\infty} m^*(A_n)$.¹
4. If $I \subseteq \mathbb{R}$ an interval, then $m^*(I) = \ell(I)$.
5. m^* is translation invariant; for any $A \subseteq \mathbb{R}, x \in \mathbb{R}$, $m^*(A) = m^*(A + x)$ where $A + x := \{a + x : a \in A\}$.
6. For all $A \subseteq \mathbb{R}$, $m^*(A) = \inf\{m^*(B) : A \subseteq B \subseteq \mathbb{R}, B \text{ open}\}$.
7. If $A = A_1 \cup A_2 \subseteq \mathbb{R}$ with $d(A_1, A_2) > 0$,² then $m^*(A_1) + m^*(A_2) = m^*(A)$.
8. If $A = \bigcup_{k=1}^{\infty} J_k$ where J_k 's are "almost disjoint intervals" (i.e. share at most endpoints), then $m^*(A) = \sum_{k=1}^{\infty} m^*(J_k) = \sum_{k=1}^{\infty} \ell(J_k)$.

PROOF.

3. If $m^*(A_n) = \infty$, for any n , we are done, so assume wlog $m^*(A_n) < \infty$ for all n . Then, for each n and $\varepsilon > 0$, one can choose open intervals $\{I_{n,i}\}_{i \geq 1}$ such that $A_n \subseteq \bigcup_{i=1}^{\infty} I_{n,i}$ and $\sum_{i=1}^{\infty} \ell(I_{n,i}) \leq m^*(A_n) + \frac{\varepsilon}{2^n}$. Hence

$$\begin{aligned} \bigcup_{n=1}^{\infty} A_n &\subseteq \bigcup_{n=1, i=1}^{\infty} I_{n,i} \\ \Rightarrow m^*\left(\bigcup_{n=1}^{\infty} A_n\right) &\leq \sum_{n,i=1}^{\infty} \ell(I_{n,i}) = \sum_{n=1}^{\infty} \sum_{i=1}^{\infty} \ell(I_{n,i}) \leq \sum_{n=1}^{\infty} \left(m^*(A_n) + \frac{\varepsilon}{2^n}\right) = \sum_{n=1}^{\infty} m^*(A_n) + \varepsilon, \end{aligned}$$

and as ε arbitrary, the statement follows.

4. We prove first for $I = [a, b]$. For any $\varepsilon > 0$, set $I_1 = (a - \varepsilon, b + \varepsilon)$; then $I \subseteq I_1$ so $m^*(I) \leq \ell(I_1) = (b - 1) + 2\varepsilon$ hence $m^*(I) \leq b - a = \ell(I)$. Conversely, let $\{I_n\}$ be any open-interval covering of I (wlog, each of finite length; else the statement holds trivially). Since I compact, it can be covered by finitely many of the I_n 's, say $\{I_n\}_{n=1}^N$, denoting $I_n = (a_n, b_n)$ (with relabelling, etc). Moreover, we can pick the a_n, b_n 's such that $a_1 < a, b_N > b$, and generally $a_n < b_{n-1} \forall 2 \leq n \leq N$. Then,

$$\begin{aligned} \sum_{n=1}^{\infty} \ell(I_n) &\geq \sum_{n=1}^N \ell(I_n) = b_1 - a_1 + \sum_{n=2}^N (b_n - a_n) \\ &\geq b_1 - a_1 + \sum_{n=2}^N (b_n - b_{n-1}) \\ &= b_N - a_1 \geq b - 1 = \ell(I), \end{aligned}$$

hence since the cover was arbitrary, $m^*(A) \geq \ell(I)$, and equality holds.

Now, suppose I finite, with endpoints $a < b$. Then for any $\frac{b-a}{2} > \varepsilon > 0$, then

$$[a + \varepsilon, b - \varepsilon] \subseteq I \subseteq [a - \varepsilon, b + \varepsilon],$$

¹More generally, any set function on $2^{\mathbb{R}}$ that satisfies 1., 2., and 3. is called an *outer measure*.

²Remark: this is a stronger requirement than disjointness!

hence by monotonicity and the previous part of this proof

$$m^*([a + \varepsilon, b - \varepsilon]) = b - a - 2\varepsilon \leq m^*(I) \leq b - a + 2\varepsilon = m^*([a - \varepsilon, b + \varepsilon]),$$

from which it follows that $m^*(I) = b - a = \ell(I)$.

Finally, suppose I infinite. Then, $\forall M \geq 0, \exists$ closed, finite interval I_M with $I_M \subseteq I$ and $\ell(I_M) \geq M$. Hence, $m^*(I) \geq m^*(I_M) \geq M$ and thus as M arbitrary it must be that $m^*(I) = \infty = \ell(I)$.

6. Denote $\tilde{m}(A) := \inf\{m^*(B) : A \subseteq B \subseteq \mathbb{R}, B \text{ open}\}$. For any $A \subseteq B \subseteq \mathbb{R}$ with B open, monotonicity gives that $m^*(A) \leq m^*(B)$, hence $m^*(A) \leq \tilde{m}(A)$. Conversely, assuming wlog $m^*(A) < \infty$ (else holds trivially), then for all $\varepsilon > 0$, there exists $\{I_n\}$ such that $A \subseteq \bigcup_{n=1}^{\infty} I_n$ with $\sum_{n=1}^{\infty} \ell(I_n) \leq m^*(A) + \varepsilon$. Setting $B := \bigcup_{n=1}^{\infty} I_n$, we have that $A \subseteq B$ and $m^*(B) = m^*(\bigcup I_n) \leq$ (by finite subadditivity) $\sum_{n=1}^{\infty} m^*(I_n) = \sum_{n=1}^{\infty} \ell(I_n) \leq m^*(A) + \varepsilon$ hence $m^*(B) \leq m^*(A)$ for all B . Thus $m^*(A) \geq \tilde{m}(A)$ and equality holds.

7. Put $\delta := d(A_1, A_2) > 0$. Clearly $m^*(A) \leq m^*(A_1) + m^*(A_2)$ by finite subadditivity. wlog, $m^*(A) < \infty$ (and hence $m^*(A_i) < \infty, i = 1, 2$) (else holds trivially). Then $\forall \varepsilon > 0, \exists \{I_n\} : A \subseteq \bigcup I_n$ and $\sum \ell(I_n) \leq m^*(A) + \varepsilon$. Then, for all n , we consider a "refinement" of I_n ; namely, let $\{I_{n,i}\}_{i \geq 1}$ such that $I_n \subseteq \bigcup_i I_{n,i}$ and $\ell(I_{n,i}) < \delta$ and $\sum_i \ell(I_{n,i}) \leq \ell(I_n) + \frac{\varepsilon}{2^n}$. Relabel $\{I_{n,i} : n, i \geq 1\} \rightsquigarrow \{J_m : m \geq 1\}$ (both are countable). Then, $\{J_m\}$ defines an open-interval cover of A , and since $\ell(J_m) < \delta$ for each m, J_m intersects at most one A_i . For each m and $p = 1, 2$, put

$$M_p := \{m : J_m \cap A_p \neq \emptyset\},$$

noting that $M_1 \cap M_2 = \emptyset$. Then $\{J_m : m \in M_p\}$ is an open covering of A_p , and so

$$\begin{aligned} m^*(A_1) + m^*(A_2) &\leq \sum_{m \in M_1} \ell(J_m) + \sum_{m \in M_2} \ell(J_m) \\ &\leq \sum_{m=1}^{\infty} \ell(J_m) = \sum_{n,i=1}^{\infty} \ell(I_{n,i}) \\ &\leq \sum_n \left(\ell(I_n) + \frac{\varepsilon}{2^n} \right) \\ &= \sum_n \ell(I_n) + \varepsilon \\ &\leq m^*(A) + 2\varepsilon, \end{aligned}$$

and hence equality follows.

8. If $\ell(J_k) = \infty$ for some k , then since $J_k \subseteq A$, subadditivity gives us that $m^*(J_k) \leq m^*(A)$ and so $m^*(A) = \infty = \sum_{k=1}^{\infty} \ell(J_k)$ (since if any J_k infinite, the sum of the lengths of all of them will also be infinite).

Suppose then $\ell(J_k) < \infty$ for all k . Fix $\varepsilon > 0$. Then for all $k \geq 1$, choose $I_k \subseteq J_k$ such that $\ell(J_k) \leq \ell(I_k) + \frac{\varepsilon}{2^k}$. For any $N \geq 1$, we can choose a subset $\{I_1, \dots, I_N\}$ of intervals such that all are disjoint, with strictly positive distance between them, and so

$$\begin{aligned}
\bigcup_{k=1}^N I_k &\subseteq \bigcup_{k=1}^N I_k \subseteq A \\
\Rightarrow m^*(A) &\geq m^*\left(\bigcup_{k=1}^N I_k\right) \geq \sum_{k=1}^N \ell(I_k) \\
&\geq \sum_{k=1}^N \left(\ell(J_k) - \frac{\varepsilon}{2^k}\right) \\
&\geq \sum_{k=1}^N \ell(J_k) - \varepsilon \\
\Rightarrow m^*(A) &\geq \sum_{k=1}^{\infty} \ell(J_k),
\end{aligned}$$

the second inequality following from finite subadditivity. The converse of the final inequality holds trivially. ■

§1.5 Lebesgue-Measurable Sets

↪ **Definition 1.7:** $A \subseteq \mathbb{R}$ is m^* -measurable if $\forall B \subseteq \mathbb{R}$,

$$m^*(B) = m^*(B \cap A) + m^*(B \cap A^c).$$

Remark 1.3: By subadditivity, \leq always holds in the definition above.

↪ **Theorem 1.2** (Carathéodary's Theorem): Let

$$\mathcal{M} := \{A \subseteq \mathbb{R} : A \text{ } m^* \text{-measurable}\}.$$

Then, \mathcal{M} is a σ -algebra of subsets of \mathbb{R} .

Define $m : \mathcal{M} \rightarrow [0, \infty]$, $m(A) = m^*(A)$. Then, m is a measure on \mathcal{M} , called the *Lebesgue measure* on \mathbb{R} . We call sets in \mathcal{M} *Lebesgue-measurable* or simply *measurable* (if clear from context) accordingly. We call $(\mathbb{R}, \mathcal{M}, m)$ the *Lebesgue measure space*.

PROOF. The first two σ -algebra axioms are easy. We have for any $B \subseteq \mathbb{R}$ that

$$m^*(B \cap \mathbb{R}) + m^*(B \cap \mathbb{R}^c) = m^*(B) + m^*(B \cap \emptyset) = m^*(B)$$

so $\mathbb{R} \in \mathcal{M}$. Further, $A \in \mathcal{M} \Rightarrow A^c \in \mathcal{M}$ by the symmetry of the requirement for sets to be in \mathcal{M} .

The final axiom takes more work. We show first \mathcal{M} closed under finite unions; by induction it suffices to show for 2 sets. Let $A_1, A_2 \in \mathcal{M}$. Then, for all $B \subseteq \mathbb{R}$,

$$\begin{aligned}
m^*(B) &= m^*(B \cap A_1) + m^*(B \cap A_1^c) \\
&= m^*(B \cap A_1) + m^*(B \cap A_1^c \cap A_2) + m^*(B \cap A_1^c \cap A_2^c) \\
&= m^*(B \cap A_1) + m^*(B \cap A_1^c \cap A_2) + m^*(B \cap (A_1 \cup A_2)^c)
\end{aligned}$$

Note that $(B \cap A_1) \cup (B \cap A_1^c \cap A_2) = B \cap (A_1 \cup A_2)$, hence by subadditivity,

$$m^*(B) \geq m^*(B \cap (A_1 \cup A_2)) + m^*(B \cap (A_1 \cup A_2)^c),$$

and since the other direction of the inequality comes for free, we conclude $A_1 \cup A_2 \in \mathcal{M}$.

Let now $\{A_n\} \subseteq \mathcal{M}$. We “disjointify” $\{A_n\}$; put $B_1 := A_1$, $B_n := \frac{A_n}{\bigcup_{i=1}^{n-1} A_i}$, $n \geq 2$, noting $\bigcup_n A_n = \bigcup_n B_n$, and each $B_n \in \mathcal{M}$, as each is but a finite number of set operations applied to the A_n 's, and thus in \mathcal{M} as demonstrated above. Put $E_n := \bigcup_{i=1}^n B_i$, noting again $E_n \in \mathcal{M}$. Then, for all $B \subseteq \mathbb{R}$,

$$\begin{aligned} m^*(B) &= m^*\left(\underbrace{B \cap E_n}_{\text{chop up } B_n}\right) + m^*\left(\underbrace{B \cap E_n^c}_{E_n \subseteq \bigcup B_n \Rightarrow E_n^c \supseteq (\bigcup B_n)^c}\right) \\ &\geq m^*\left(B \cap \underbrace{E_n \cap B_n}_{=B_n}\right) + m^*\left(B \cap \underbrace{E_n \cap B_n^c}_{=E_{n-1}}\right) + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right) \\ &\geq m^*(B \cap B_n) + m^*\left(\underbrace{B \cap E_{n-1}}_{\text{chop up } B_{n-1}}\right) + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right) \\ &\geq m^*(B \cap B_n) + m^*(B \cap E_{n-1} \cap B_{n-1}) \\ &\quad + m^*(B \cap E_{n-1} \cap B_{n-1}^c) + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right). \end{aligned}$$

Notice that the last line is essentially the second applied to B_{n-1} ; hence, we have a repeating (essentially, “descending”) pattern in this manner, which we repeat until $n \rightarrow 1$. We have, thus, that

$$m^*(B) \geq \sum_{i=1}^n [m^*(B \cap B_i)] + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right),$$

so taking $n \rightarrow \infty$,

$$\begin{aligned} m^*(B) &\geq \sum_{i=1}^{\infty} [m^*(B \cap B_i)] + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right) \\ &\geq m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)\right) + m^*\left(B \cap \left(\bigcup_{n=1}^{\infty} B_n\right)^c\right). \end{aligned}$$

As usual, the inverse inequality comes for free, and thus we can conclude $\bigcup_{n=1}^{\infty} B_n$ also m^* -measurable, and thus so is $\bigcup_{n=1}^{\infty} A_n$. This proves \mathcal{M} a σ -algebra.

We show now m a measure. By previous propositions, we have that $m \geq 0$ and $m(\emptyset) = 0$ (since $m = m^*|_{\mathcal{M}}$), so it remains to prove countable subadditivity.

Let $\{A_n\} \subseteq \mathcal{M}$ -disjoint. Following precisely the same argument as above, used to prove that \mathcal{M} closed under countable unions, shows that for any $n \geq 1$

$$m\left(\bigcup_{i=1}^n A_i\right) = \sum_{i=1}^n m(A_i),$$

that is, finite additivity holds, and thus by subadditivity

$$m\left(\bigcup_{i=1}^{\infty} A_i\right) \geq m\left(\bigcup_{i=1}^n A_i\right) = \sum_{i=1}^n m(A_i),$$

and so taking the limit of $n \rightarrow \infty$, we have

$$m\left(\bigcup_{i=1}^{\infty} A_i\right) \geq \sum_{i=1}^{\infty} m(A_i),$$

with the converse inequality coming for free. Thus, m indeed a measure on \mathcal{M} . ■

↪ **Proposition 1.6:** \mathcal{M}, m translation invariant; for all $A \in \mathcal{M}, x \in \mathbb{R}, x + A = \{x + a : a \in A\} \in \mathcal{M}$ and $m(A) = m(A + x)$.

Remark 1.4: We would like this to hold, heuristically, since if we shift sets on the real line, we should expect their length to remain constant.

PROOF. For all $B \subseteq \mathbb{R}$, we have (since m^* translation invariant)

$$\begin{aligned} m^*(B) &= m^*(B - x) = m^*\left(\underbrace{(B - x) \cap A}_{=B \cap (A+x)}\right) + m^*\left(\underbrace{(B - x) \cap A^c}_{=B \cap (A^c+x)=B \cap (A+x)^c}\right) \\ &= m^*(B \cap (A + x)) + m^*(B \cap (A + x)^c), \end{aligned}$$

thus $A + x \in \mathcal{M}$, and since m^* translation invariant, it follows that m is. ■

↪ **Theorem 1.3:** $\forall a, b \in \mathbb{R}$ with $a < b$, $(a, b) \in \mathcal{M}$, and $m((a, b)) = b - a$.

Remark 1.5: Again, we'd like this to hold, heuristically, since we would like the measure of an interval to simply be its length; we'd moreover like to be able to measure intervals, i.e. have intervals be contained in \mathcal{M} .

↪ **Corollary 1.1:** $\mathfrak{B}_{\mathbb{R}} \subseteq \mathcal{M}$

PROOF. $\mathfrak{B}_{\mathbb{R}}$ is generated by open intervals of the form (a, b) . All such intervals are in \mathcal{M} by the previous theorem, and hence the proof. ■

§1.6 Properties of the Lebesgue Measure

↪ **Proposition 1.7** (Regularity Assumptions on m): For all $A \in \mathcal{M}$, the following hold.

- For all $\varepsilon > 0$, $\exists G$ open such that $A \subseteq G$ and $m(G \setminus A) < \varepsilon$.
- For all $\varepsilon > 0$, $\exists F$ -closed such that $F \subseteq A$ and $m(A \setminus F) \leq \varepsilon$.
- $m(A) = \inf\{m(G) : G \text{ open}, G \supseteq A\}$.
- $m(A) = \sup\{m(K) : K \text{ compact}, K \subseteq A\}$.
- If $m(A) < \infty$, then for all $\varepsilon > 0$, $\exists K \subseteq A$ compact, such that $m(A \setminus K) < \varepsilon$.
- If $m(A) < \infty$, then for all $\varepsilon \geq 0$, \exists finite collection of open intervals I_1, \dots, I_N such that $m\left(A \Delta \left(\bigcup_{n=1}^N I_n\right)\right) \leq \varepsilon$.

↪ **Proposition 1.8** (Completeness of m): $(\mathbb{R}, \mathcal{M}, m)$ is *complete*, in the sense that for all $A \subseteq \mathbb{R}$, if $\exists B \in \mathcal{M}$ such that $A \subseteq B$ and $m(B) = 0$, then $A \in \mathcal{M}$ and $m(A) = 0$.

Equivalently, any subset of a null set is again a null set.

Remark 1.6: In general, $A \in \mathcal{F}, B \subseteq A \not\Rightarrow B \in \mathcal{F}$.

↪ **Proposition 1.9:** Up to rescaling, m is the unique, nontrivial measure on $(\mathbb{R}, \mathfrak{B}_{\mathbb{R}})$ that is finite on compact sets and is translation invariant, i.e. if μ another such measure on $(\mathbb{R}, \mathfrak{B}_{\mathbb{R}})$ with $\mu = c \cdot m$ for $c > 0$, then $\mu = m$.

Remark 1.7: Such a c is simply $c = \mu((0, 1))$.

To prove this proposition, we first introduce some helpful tooling:

↪ **Theorem 1.4** (Dynkin's π -d): Given a space X , let \mathcal{C} be a collection of subsets of X . \mathcal{C} is called a π -system if $A, B \in \mathcal{C} \Rightarrow A \cap B \in \mathcal{C}$ (that is, it is closed under finite intersections).

Let $\mathcal{F} = \sigma(\mathcal{C})$, and suppose μ_1, μ_2 are two finite measures on (X, \mathcal{F}) such that $\mu_1(X) = \mu_2(X)$ and $\mu_1 = \mu_2$ when restricted to \mathcal{C} . Then, $\mu_1 = \mu_2$ on all of \mathcal{F} .

↪ **Proposition 1.10:** $\{\emptyset\} \cup \{(a, b) : a < b \in \mathbb{R}\}$ a π -system.

↪ **Proposition 1.11:** If μ a measure on $(\mathbb{R}, \mathfrak{B}_{\mathbb{R}})$ such that for all intervals I , $\mu(I) = \ell(I)$, then $\mu = m$.

PROOF. Consider for all $n \geq 1$ $\mu|_{\mathfrak{B}_{[-n, n]}}$. Clearly, $\mu([-n, n]) = m([-n, n]) = 2n$, and for all $a, b \in \mathbb{R}$, $\mu((a, b) \cap [-n, n]) = \ell((a, b) \cap [-n, n]) = m((a, b) \cap [-n, n])$. Thus, by the previous theorem, μ must match m on all of $\mathfrak{B}_{[-n, n]}$.

Let now $A \in \mathfrak{B}_{\mathbb{R}}$. Let $A_n := A \cap [-n, n] \in \mathfrak{B}_{[-n, n]}$. By continuity of m from below,

$$\begin{aligned}\mu(A) &= \lim_{n \rightarrow \infty} \mu(A_n) \\ &= \lim_{n \rightarrow \infty} m(A_n) \\ &= m(A),\end{aligned}$$

hence $\mu = m$. ■

↪ **Proposition 1.12:** If μ a measure on $(\mathbb{R}, \mathfrak{B}_{\mathbb{R}})$ assigning finite values to compact sets and is translation invariant, then $\mu = cm$ for some $c > 0$.

Remark 1.8: This proposition is also tacitly stating that $\mathfrak{B}_{\mathbb{R}}$ translation invariant; this needs to be shown.

↪ **Lemma 1.1:** $\mathfrak{B}_{\mathbb{R}}$ translation invariant; for any $A \in \mathfrak{B}_{\mathbb{R}}, x \in \mathbb{R}, A + x \in \mathfrak{B}_{\mathbb{R}}$.

PROOF. We employ the “good set strategy”; fix some $x \in \mathbb{R}$ and let

$$\Sigma := \{B \in \mathfrak{B}_{\mathbb{R}} : B + x \in \mathfrak{B}_{\mathbb{R}}\}.$$

One can check that Σ a σ -algebra, and so $\Sigma \subseteq \mathfrak{B}_{\mathbb{R}}$. But in addition, its easy to see that $\{(a, b) : a < b \in \mathbb{R}\} \subseteq \Sigma$, since a translated interval is just another interval, and since these sets generate $\mathfrak{B}_{\mathbb{R}}$, it must be further that $\mathfrak{B}_{\mathbb{R}} \subseteq \Sigma$, completing the proof. ■

PROOF. (of the proposition) Let $c = \mu((0, 1])$, noting that $c > 0$ (why? Consider what would happen if $c = 0$).

This implies that $\forall n \geq 1, \mu\left(\left(0, \frac{1}{n}\right]\right) = \frac{c}{n}$ (obtained by “chopping up” $(0, 1]$ into n disjoint intervals); from here we can draw many further conclusions:

$$\begin{aligned}\forall m = 1, \dots, n-1, \mu\left(\left(0, \frac{m}{n}\right]\right) &= \frac{m}{n}c \\ \Rightarrow \forall q \in \mathbb{Q} \cap (0, 1], \mu((0, q]) &= qc \\ \Rightarrow \forall q \in \mathbb{Q}^+, \mu((0, q]) &= q \cdot c \text{ (translate)} \\ \Rightarrow \forall a \in \mathbb{R}, \mu((a, a+q]) &= q \cdot c \\ \Rightarrow \forall \text{intervals } I, \mu(I) &= c \cdot \ell(I) \text{ (continuity)} \\ \Rightarrow \forall n \geq 1, a, b \in \mathbb{R}, \mu((a, b) \cap [-n, n]) &= c \cdot \ell((a, b) \cap [-n, n]) = c \cdot m((a, b) \cap [-n, n]),\end{aligned}$$

but then, $\mu = c \cdot m$ on $\mathfrak{B}_{\mathbb{R}[-n, n]}$, and by appealing again the Dynkin’s, $\mu = c \cdot m$ on all of $\mathfrak{B}_{\mathbb{R}}$. ■

↪ **Proposition 1.13 (Scaling):** m has the *scaling property* that $\forall A \in \mathcal{M}, c \in \mathbb{R}, c \cdot A = \{cx : x \in A\} \in \mathcal{M}$, and $m(c \cdot A) = |c| m(A)$.

PROOF. Assume $c \neq 0$. Given $A \subseteq \mathbb{R}$, remark that $\{I_n\}$ an open interval cover of A iff $\{cI_n\}$ and open interval cover of cA , and $\ell(cI_n) = |c| \ell(I_n)$, and thus $m^*(cA) = |c| m^*(A)$.

Now, suppose $A \in \mathcal{M}$. Then, we have for any $B \subseteq \mathbb{R}$,

$$\begin{aligned} m^*(B) &= |c| m^*\left(\frac{1}{c}B\right) = |c| m^*\left(\frac{1}{c}B \cap A\right) + |c| m^*\left(\frac{1}{c}B \cap A^c\right) \\ &= m^*(B \cap cA) + m^*(B \cap (cA)^c), \end{aligned}$$

so $cA \in \mathcal{M}$. ■

§1.7 Relationship between $\mathfrak{B}_{\mathbb{R}}$ and \mathcal{M}

↪ **Definition 1.8:** Given (X, \mathcal{F}, μ) , consider the following collection of subsets of X ,

$$\mathcal{N} := \{B \subseteq X : \exists A \in \mathcal{F} \text{ s.t. } \mu(A) = 0, B \subseteq A\}.$$

Put $\overline{\mathcal{F}} := \sigma(\mathcal{F} \cup \mathcal{N})$; this is called the *completion* of \mathcal{F} with respect to μ .

↪ **Proposition 1.14:** $\overline{\mathcal{F}} = \{F \subseteq X : \exists E, G \in \mathcal{F} \text{ s.t. } \exists E \subseteq F \subseteq G \text{ and } m(G \setminus E) = 0\}$.

PROOF. Put \mathcal{G} the set on the right; one can check \mathcal{G} a σ -algebra. Since $\mathcal{F} \subseteq \mathcal{G}$ and $\mathcal{N} \subseteq \mathcal{G}$, we have $\overline{\mathcal{F}} \subseteq \mathcal{G}$.

Conversely, for any $F \in \mathcal{G}$, we have $E, G \in \mathcal{F}$ such that $E \subseteq F \subseteq G$ with $m(G \setminus E) = 0$. We can rewrite

$$F = \underbrace{E}_{\in \mathcal{F}} \cup \underbrace{(F \setminus E)}_{\substack{\subseteq G \setminus E \\ \Rightarrow \mu(F \setminus E) = 0 \\ \Rightarrow G \setminus E \in \mathcal{N}}},$$

hence $F \in \mathcal{F} \cup \mathcal{N}$ and thus in $\overline{\mathcal{F}}$, and equality holds. ■

↪ **Definition 1.9:** Given (X, \mathcal{F}, μ) , μ can be *extended* to $\overline{\mathcal{F}}$ by, for each $F \in \overline{\mathcal{F}}$ with $E \subseteq F \subseteq G$ s.t. $\mu(G \setminus E) = 0$, put

$$\mu(F) = \mu(E) = \mu(G).$$

We call then $(X, \overline{\mathcal{F}}, \mu)$ a *complete measure space*.

Remark 1.9: It isn't obvious that this is well defined a priori; in particular, the E, G sets are certainly not guaranteed to be unique in general, so one must check that this definition is valid regardless of choice of "sandwich sets".

↪ **Theorem 1.5:** $(\mathbb{R}, \mathcal{M}, m)$ is the completion of $(\mathbb{R}, \mathfrak{B}_{\mathbb{R}}, m)$.

PROOF. Given $A \in \mathcal{M}$, then $\forall n \geq 1, \exists G_n$ -open with $A \subseteq G_n$ s.t. $m^*(G_n \setminus A) \leq \frac{1}{n}$ and $\exists F_n$ -closed with $F_n \subseteq A$ s.t. $m^*(A \setminus F_n) \leq \frac{1}{n}$.

Put $C := \bigcap_{n=1}^{\infty} G_n, B := \bigcap_{n=1}^{\infty} F_n$, remarking that $C, B \in \mathfrak{B}_{\mathbb{R}}, B \subseteq A \subseteq C$, and moreover

$$\begin{aligned} m(C \setminus A) &\leq \frac{1}{n}, m(A \setminus B) \leq \frac{1}{n} \\ \Rightarrow m(C \setminus B) &= m(C \setminus A) + m(A \setminus B) \leq \frac{2}{n}, \end{aligned}$$

but n can be arbitrarily large, hence $m(C \setminus B) = 0$; in short, given a measurable set, we can “sandwich it” arbitrarily closely with Borel sets. Thus, $A \in \overline{\mathfrak{B}_{\mathbb{R}}} \Rightarrow \mathcal{M} \subseteq \overline{\mathfrak{B}_{\mathbb{R}}}$. But recall that \mathcal{M} complete, so $\mathfrak{B}_{\mathbb{R}} \subseteq \mathcal{M} \Rightarrow \overline{\mathfrak{B}_{\mathbb{R}}} \subseteq \overline{\mathcal{M}} = \mathcal{M}$, and thus $\overline{\mathfrak{B}_{\mathbb{R}}} = \mathcal{M}$ indeed.

Heuristically, this means that any measurable set is “different” from a Borel set by at most a null set. ■

§1.8 Some Special Sets

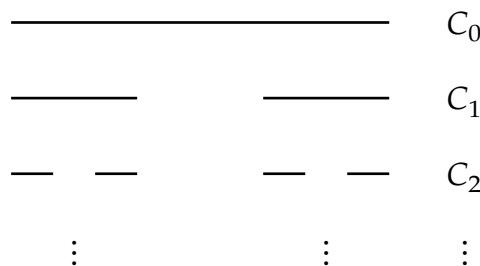
1.8.1 Uncountable Null Set?

Remark that for any countable set $A \in \mathcal{M}, m(A) = 0$; indeed, one may write $A = \bigcup_{n=1}^{\infty} \{a_n\}$ for singleton sets $\{a_n\}$, and so

$$m(A) = \sum_{n=1}^{\infty} m(a_n) = 0.$$

One naturally asks the opposite question, does there exist a measurable, *uncountable* set with measure 0? We construct a particular one here, the Cantor set, C .

This requires an “inductive” construction. Define $C_0 = [0, 1]$, and define C_k to be C_{k-1} after removing the middle third from each of its disjoint components. For instance $C_1 = \left[0, \frac{1}{3}\right] \cup \left[\frac{2}{3}, 1\right]$, then $C_2 = \left[0, \frac{1}{9}\right] \cup \left[\frac{2}{9}, \frac{1}{3}\right] \cup \left[\frac{2}{3}, \frac{7}{9}\right] \cup \left[\frac{8}{9}, 1\right]$, and so on. This may be clearest graphically:



Remark that the $C_n \downarrow$. Put finally

$$C := \bigcap_{n=1}^{\infty} C_n.$$

↪ **Proposition 1.15:** The following hold for the Cantor set C :

1. C is closed (and thus $C \in \mathfrak{B}_{\mathbb{R}}$);
2. $m(C) = 0$;
3. C is uncountable.

PROOF.

1. For each n , C_n is the countable (indeed, finite) union of 2^n -many disjoint, closed intervals, hence each C_n closed. C is thus a countable intersection of closed sets, and is thus itself closed.
2. For each n , each of the 2^n disjoint closed intervals in C_n has length $\frac{1}{3^n}$, hence

$$m(C_n) = \frac{2^n}{3^n} = \left(\frac{2}{3}\right)^n.$$

Since $\{C_n\} \downarrow$, by continuity of m we have

$$m(C) = \lim_{n \rightarrow \infty} m(C_n) = \lim_{n \rightarrow \infty} \left(\frac{2}{3}\right)^n = 0.$$

3. This part is a little trickier. Notice that for any $x \in [0, 1]$, we can define a sequence (a_n) where each $a_n \in \{0, 1, 2\}$, and such that

$$x = \sum_{n=1}^{\infty} \frac{a_n}{3^n};$$

in particular, this is just the base-3 representation of x , which we denote $(x)_3 = (a_1 a_2 \dots)$.

I claim now that

$$C = \{x \in [0, 1] : (x)_3 \text{ has no 1's}\}.$$

Indeed, at each stage n of the construction of the Cantor set, we get rid of the segment of the real line that would correspond to the $a_n = 1$. One should note that $(x)_3$ not necessarily unique; for instance $\left(\frac{1}{3}\right)_3 = (1, 0, 0, \dots) = (0, 2, 2, \dots)$, but if we specifically consider all x such that there *exists* a base three representation with no 1's, i.e. like $\frac{1}{3}$, then C indeed captures all the desired numbers.

Thus, we have that

$$\text{card}(C) = \text{card}(\{(a_n) : a_n = 0, 2\}).$$

Define now the function

$$f : C \rightarrow [0, 1], \quad x \mapsto \sum_{n=1}^{\infty} \frac{a_n}{2} \cdot \frac{1}{2^n}, \text{ where } (x)_3 = (a_n)$$

i.e., we “squish” the base-3 representation into a base-2 representation of a number. This is surjective; for any $y \in [0, 1]$, $(b_n) := (y)_2$ contains only 0's and 1's, hence $(2b_n)$

contains only 0's and 1's, so let x be the number such that $(x)_3 = (2b_n)$. This necessarily exists, indeed, we simply take our definitions backwards:

$$x := \sum_{n=1}^{\infty} \frac{2b_n}{3^n},$$

which maps to y under f and is contained in C . Hence, $\text{card}(C) \geq \text{card}([0, 1])$; but $[0, 1]$ uncountable, and thus so is C . ■

We can naturally extend the function f used here to map the entire interval $[0, 1] \rightarrow [0, 1]$ as follows

$$f(x) := \begin{cases} \sum_{n=1}^{\infty} \frac{a_n}{2} \cdot \frac{1}{2^n} & \text{if } x \in C, (x)_3 = (a_n) \\ f(a) & \text{if } x \notin C \text{ then } x \in (a, b) \text{ s.t. } (a, b) \text{ removed from } [0, 1] \end{cases}$$

This function is often called the *Devil's Staircase* or *Cantor-Lebesgue function*.

↔ **Proposition 1.16:**

1. $f(0) = 0, f(1) = 1, f \equiv \frac{1}{2}$ on $(\frac{1}{3}, \frac{2}{3}), f \equiv \frac{1}{4}$ on $(\frac{1}{9}, \frac{2}{9})$
2. $f : [0, 1] \rightarrow [0, 1]$ a surjection
3. f is nondecreasing
4. f is continuous

PROOF. 1., 2., clear from construction.

For 3., let $x_1 < x_2 \in C$, and suppose $(x_1)_3 = (a_n), (x_2)_3 = (b_n)$. Then, since $x_1 < x_2$, it must be that a_n, b_n can only be equal up to some finite N ; then the next $0 = a_{N+1} < b_{N+1} = 2$. Hence, it follows that the "modified binary expansion" that arises from f gives directly that $f(x_1) \leq f(x_2)$.

For 4., f is clearly continuous on $[0, 1] - C$, since it is piecewise-constant here. Also, f is "one-sided continuous" at each of the "boundary points" $\frac{1}{3}, \frac{2}{3}, \frac{1}{9}, \frac{2}{9}, \dots$. If $x \in C$, for any $n \geq 1$, there must be x_n, x_n' such that $x_n < x < x_n'$ (if $x = 0$, only need x_n' , if $x = 1$, only need x_n) and $f(x_n') - f(x_n) \leq \frac{1}{2^n}$. Then, f is continuous at x by monotonicity of f . ■

1.8.2 Non-Measurable Sets?

We've shown then that there is indeed an uncountable set of measure 0. Another question we may ask ourselves is, is there a $A \subseteq \mathbb{R}$ that is non-measurable? The answer to this turns out to be yes, but the construction requires invoking the axiom of choice:

Axiom 1 (Of Choice): If Σ a collection of nonempty sets, then \exists a function

$$S : \Sigma \rightarrow \bigcup_{A \in \Sigma} A,$$

such that $A \in \sigma, S(A) \in A$. Such a function is called a *selection function*, and $S(A)$ a *representative* of A .

We construct now a non-measurable set, assuming the above. Consider $[0, 1]$, and define an equivalence relation \sim on $[0, 1]$ by

$$a \sim b \Leftrightarrow a - b \in \mathbb{Q}.$$

Its easy to check that this is indeed an equivalence relation. Denote by E_a the equivalence class containing a , and set $\Sigma = \{E_a : a \in [0, 1]\}$. Note that for any $E_a \in \Sigma, E_a \neq \emptyset$.

Invoking the axiom of choice, we can select exactly one element S_a from E_a for each $E_a \in \Sigma$. Set

$$N := \{S_a : S_a \text{ is a representative of } E_a, E_a \in \Sigma\}.$$

Proposition 1.17: N , called a *Vitali set*, is non-measurable.

PROOF. Assume towards a contradiction that N indeed measurable, $N \in \mathcal{M}$. Consider $[-1, 1] \cap \mathbb{Q}$; this is countable, so we can enumerate it $\{q_k\}, k \geq 1$. For each k , put

$$N_k := N + q_k.$$

By the assumption of measurability and translation invariance of m , it must be that each N_k measurable and has the same measure as N .

We claim each N_k disjoint. Assume not, then $\exists k \neq \ell$ (i.e. $q_k \neq q_\ell$) and $S_a, S_b \in N$ such that $S_a + q_k = S_b + q_\ell$. But then $S_a - S_b = q_\ell - q_k \in \mathbb{Q}$, hence $S_a \sim S_b$. But we constructed N to have only one representative from each equivalence class, hence it must be that $S_a = S_b$, and so $S_a + q_k = S_a + q_\ell \Rightarrow q_k = q_\ell$, contradicting the assumed distinctness of the q 's; hence, the N_k 's indeed disjoint.

We claim next that $[0, 1] \subseteq \bigcup_{n=1}^{\infty} N_k$. Let $x \in [0, 1]$. Then, $x \sim S_a$ for some unique $S_a \in N$ and so $x - S_a \in \mathbb{Q}$. But also, $x, S_a \in [0, 1]$, hence $x - S_a \in [-1, 1]$ (moreover, $x - S_a \in [-1, 1] \cap \mathbb{Q}$) and there must exist a k such that $x - S_a = q_k$, since the q_k 's enumerate the entire $[-1, 1] \cap \mathbb{Q}$. Thus, $x \in N_k$ by the construction of the N_k 's. Thus, $[0, 1] \subseteq \bigcup_{n=1}^{\infty} N_k$ indeed.

On the other hand, $\bigcup_{k=1}^{\infty} N_k \subseteq [-1, 2]$ and so we have the "bound"

$$[0, 1] \subseteq \bigcup_{n=1}^{\infty} N_k \subseteq [-1, 2].$$

Taking the measure of all sides then, we have the bound

$$1 \leq \mu\left(\bigcup_{n=1}^{\infty} N_k\right) \leq 3.$$

Invoking the disjointness of the N_k 's, we can also use countable additivity to write

$$\mu\left(\bigcup_{n=1}^{\infty} N_k\right) = \sum_{k=1}^{\infty} m(N_k) = \sum_{k=1}^{\infty} m(N),$$

but this final line is a sequence of positive, constant real numbers; hence, it is impossible for it to be within 1 and 3, and we have a contradiction. Hence, N indeed not measurable.

Remark that this proof also shows that $m^*(N_k) > 0$ so $m^*(N) > 0$ (given the interval bound on N we've found). ■

↪ **Proposition 1.18:** For every $A \in \mathcal{M}$ such that $m(A) > 0$, there exists $B \subseteq A$ such that B is non-measurable.

PROOF. Assume otherwise, that there is a $A \in \mathcal{M}$ with $m(A) > 0$ such that any subset B of A is also measurable.

Remark that $A \subseteq \bigcup_{n \in \mathbb{Z}} A \cap [n, n+1]$. Then, there exists an n such that $m(A \cap [n, n+1]) > 0$ and thus, translating $A' := A \cap [n, n+1] - n$, $m(A') > 0$, noting that $A' \subseteq [0, 1]$. Now, for any $B' \subseteq A'$, $B' + n \subseteq A$. By assumption, then $B' + n$ must be measurable so B' measurable.

In summary, then, we have $A' \subseteq [0, 1]$ with $m(A') > 0$ such that (by assumption) B' measurable for all $B' \subseteq A'$.

Let $N, \{q_k\}, N_k$ be as in the previous proof. Set

$$A_k' := A' \cap N_k, k \geq 1.$$

Then, A_k' disjoint, and

$$A' = [0, 1] \cap A' \subseteq \bigcup_{k=1}^{\infty} (N_k \cap A') = \bigcup_{k=1}^{\infty} A_k'.$$

Since $m(A') > 0$, there exists a k such that $m(A_k') > 0$. Set, for this k ,

$$L := \{\ell \geq 1 : q_\ell + q_k \in [-1, 1]\}.$$

This set is again countably infinite. We translate, obtaining a disjoint sequence of sets $\{q_\ell + A_k' : \ell \in L\}$; since $q_\ell + q_k \in [-1, 1] \cap \mathbb{Q}$, then $q_\ell + q_k = q_m$ for some unique m , and so $q_\ell + A_k' = q_\ell + A' \cap (N + q_k) \subseteq N_m$. Hence, we have on the one hand that by countable additivity

$$\bigcup_{\ell \in L} (q_\ell + A_k') \subseteq [-1, 2] \Rightarrow \sum_{\ell \in L} m(q_\ell + A_k') \leq 3,$$

and so it must be that $m(q_\ell + A_k') = m(A_k') = 0$ (else the series couldn't be finite), contradicting the finiteness assumption on $m(A_k')$. ■

1.8.3 Non-Borel Measurable Set?

We may ask, is there $A \in \mathcal{M}$ such that $A \notin \mathfrak{B}_{\mathbb{R}}$?

Let $f : [0, 1] \rightarrow [0, 1]$ be the Cantor-Lebesgue function, and put $g(x) = f(x) + x$; note that g is continuous and strictly increasing, and is defined $g : [0, 1] \rightarrow [0, 2]$. Remark that g bijective; the strictly increasing gives injective, and moreover $g(0) = 0, g(1) = 2$ hence by intermediate value theorem it is surjective. Hence, $g^{-1} : [0, 2] \rightarrow [0, 1]$ exists, and is also continuous, so in short g is a homeomorphism; it maps open to open, closed to closed. In particular, if $A \in \mathfrak{B}_{\mathbb{R}}$, then $g(A) \in \mathfrak{B}_{\mathbb{R}}$.

Recall that if (a, b) an open interval that gets removed from the construction of C , then f is constant and so g will map (a, b) to another open interval of the same length $b - a$. Thus,

$$m(g([0, 1] \setminus C)) = m([0, 1] \setminus C) = 1.$$

Hence, $m(g(C)) = 2 - 1 = 1 > 0$, since $g(C \cup [0, 1] \setminus C) = [0, 2]$. Hence, there exists a $B \subseteq g(C)$ such that $B \notin \mathcal{M}$, as per the previous proposition.

Let $A := g^{-1}(B)$; then $A \subseteq g^{-1}(g(C)) = C$. Since $m(C) = 0, A \in \mathcal{M}$ and $m(A) = 0$. But, $A \notin \mathfrak{B}_{\mathbb{R}}$; if it were, then $g(A) = B \in \mathfrak{B}_{\mathbb{R}}$, since g "maintains" Borel sets, but B is not even Lebesgue measurable and so this is a contradiction).

§2 INTEGRATION THEORY

§2.1 Measurable Functions

We will be considering functions f defined on \mathbb{R} or some subset of \mathbb{R} that could take positive or negative infinity as its value i.e.

$$f : \mathbb{R} \rightarrow \overline{\mathbb{R}} := \mathbb{R} \cup \{-\infty, \infty\},$$

where $\overline{\mathbb{R}}$ the *extended real line*; we say f is $\overline{\mathbb{R}}$ -valued. If f never takes $\infty, -\infty$ for any $x \in \mathbb{R}$, we say f finite-valued, or just \mathbb{R} -valued.

For all $a \in \mathbb{R}$, we consider inverse images

$$f^{-1}([-\infty, a]) := \{x \in \mathbb{R} : f(x) \in [-\infty, a]\} = \{f < a\},$$

remarking the inclusion of $-\infty$; similarly

$$f^{-1}((a, \infty]) := \{x \in \mathbb{R} : f(x) \in (a, \infty]\} = \{f > a\},$$

and so on, for any $B \subseteq \mathbb{R}$,

$$f^{-1}(B) := \{x \in \mathbb{R} : f(x) \in B\} = \{f \in B\}.$$

Remark that

$$\begin{aligned} f^{-1}(B^c) &= (f^{-1}(B))^c \\ f^{-1}(A \cap B) &= f^{-1}(A) \cap f^{-1}(B) \\ f^{-1}(A \cup B) &= f^{-1}(A) \cup f^{-1}(B), \end{aligned}$$

which extend naturally for countable unions/intersections.

↪ **Definition 2.1** (Measurable Function): $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$ is measurable if $\forall a \in \mathbb{R}$,

$$f^{-1}([-\infty, a)) \in \mathcal{M}.$$

↪ **Proposition 2.1** (Equivalent Definitions of Measurability):

$$\begin{aligned} f \text{ is measurable} &\Leftrightarrow \forall a \in \mathbb{R}, f^{-1}([a, \infty]) \in \mathcal{M} \\ &\Leftrightarrow \forall a \in \mathbb{R}, f^{-1}((a, \infty]) \in \mathcal{M} \\ &\Leftrightarrow \forall a \in \mathbb{R}, f^{-1}([-\infty, a]) \in \mathcal{M} \end{aligned}$$

PROOF. We prove just the last equivalence. Notice that $\forall a \in \mathbb{R}$, we can use the commuting of inverse images with countable unions, intersections, complement to write

$$f^{-1}([-\infty, a)) = \bigcup_{n=1}^{\infty} f^{-1}\left(\left[-\infty, a - \frac{1}{n}\right)\right)$$

and

$$f^{-1}([-\infty, a]) = \bigcap_{n=1}^{\infty} f^{-1}\left(\left[-\infty, a + \frac{1}{n}\right)\right).$$

■

↪ **Proposition 2.2**: If f finite-valued, Then

$$\begin{aligned} f \text{ is measurable} &\Leftrightarrow \forall a < b \in \mathbb{R}, f^{-1}((a, b)) \in \mathcal{M} \\ &\Leftrightarrow \dots f^{-1}((a, b]) \in \mathcal{M} \\ &\Leftrightarrow \dots f^{-1}([a, b)) \in \mathcal{M} \\ &\Leftrightarrow \dots f^{-1}([a, b]) \in \mathcal{M}. \end{aligned}$$

↪ **Definition 2.2** (Extended Borel Sigma Algebra): Define the Borel “extended” algebra $\mathfrak{B}_{\overline{\mathbb{R}}}$ of subsets of $\overline{\mathbb{R}}$, defined by

$$\mathfrak{B}_{\overline{\mathbb{R}}} := \sigma(\mathfrak{B}_{\mathbb{R}} \cup \{-\infty\}, \{\infty\}).$$

↪ **Proposition 2.3**: $\mathfrak{B}_{\overline{\mathbb{R}}} = \sigma(\{[-\infty, a) : a \in \mathbb{R}\})$.

PROOF. For every $a \in \mathbb{R}$, we may write

$$[-\infty, a) = \underbrace{(-\infty, a)}_{\in \mathfrak{B}_{\mathbb{R}}} \cup \{-\infty\} \in \mathfrak{B}_{\mathbb{R}},$$

so $\sigma(\{[-\infty, a) : a \in \mathbb{R}\}) \subseteq \mathfrak{B}_{\mathbb{R}}$.

Conversely, notice that

$$\{-\infty\} = \bigcap_{n=1}^{\infty} [-\infty, -n),$$

and

$$\{\infty\} = \overline{\mathbb{R}} - \left(\bigcup_{n=1}^{\infty} [-\infty, n) \right),$$

so $\{-\infty\}, \{\infty\} \in \sigma(\{[-\infty, a) : a \in \mathbb{R}\})$. Hence, for any $a \in \mathbb{R}$,

$$(-\infty, a) = [-\infty, a) - \{-\infty\} \in \sigma(\{[-\infty, a) : a \in \mathbb{R}\}),$$

and so $\mathfrak{B}_{\mathbb{R}} \subseteq \sigma(\{[-\infty, a) : a \in \mathbb{R}\})$. $\{-\infty\}, \{\infty\} \in \sigma(\{[-\infty, a) : a \in \mathbb{R}\})$ already, and thus $\mathfrak{B}_{\mathbb{R}} \subseteq \sigma(\{[-\infty, a) : a \in \mathbb{R}\})$. ■

↪ **Proposition 2.4:** $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$ measurable \Leftrightarrow for all $B \in \mathfrak{B}_{\overline{\mathbb{R}}}, f^{-1}(B) \in \mathcal{M}$.

PROOF. \Leftarrow is immediate. For \Rightarrow , let \mathcal{C} be a collection of subsets of $\overline{\mathbb{R}}$, then put

$$f^{-1}(\mathcal{C}) := \{f^{-1}(B) : B \in \mathcal{C}\}.$$

By an assignment question (2.6),

$$f^{-1}(\sigma(\mathcal{C})) = \sigma(f^{-1}(\mathcal{C})).$$

Take $\mathcal{C} = \{[-\infty, a) : a \in \mathbb{R}\}$. Then,

$$f^{-1}(\sigma(\mathcal{C})) = f^{-1}(\mathfrak{B}_{\overline{\mathbb{R}}}) = \sigma(f^{-1}(\{[-\infty, a) : a \in \mathbb{R}\})).$$

But f measurable, so $f^{-1}([- \infty, a)) \in \mathcal{M}$ for each $a \in \mathbb{R}$, hence $\sigma(f^{-1}(\{[-\infty, a) : a \in \mathbb{R}\})) \subseteq \mathcal{M}$ and so $f^{-1}(\sigma(\mathcal{C})) \subseteq \mathcal{M}$ completing the proof. ■

↪ **Corollary 2.1:** If f finite-valued, then f is measurable \Leftrightarrow for every $B \in \mathfrak{B}_{\mathbb{R}}, f^{-1}(B) \in \mathcal{M}$.

↪ **Proposition 2.5:** Given $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$, define the *finite valued component* of f given by

$$f_{\mathbb{R}}(x) := \begin{cases} f(x) & : -\infty < f(x) < \infty \\ 0 & \text{otherwise} \end{cases}.$$

Then, f measurable $\Leftrightarrow \forall B \in \mathfrak{B}_{\mathbb{R}}, f_{\mathbb{R}}^{-1}(B) \in \mathcal{M}$ AND $\{f = \infty\}, \{f = -\infty\}$ both in \mathcal{M} .

PROOF. (\Leftarrow) For any $a \in \mathbb{R}$,

$$f^{-1}([- \infty, a)) = \{f = -\infty\} \cup f^{-1}((-\infty, a)) = \{f = -\infty\} \cup f_{\mathbb{R}}^{-1}((-\infty, a)),$$

a union of measurable sets and hence is itself measurable.

(\Rightarrow) Remark that $\{f = \infty\}, \{f = -\infty\} \in \mathcal{M}$ automatically. For any $B \in \mathfrak{B}_{\mathbb{R}}$, we have $f_{\mathbb{R}}^{-1}(B) = \{x \in \mathbb{R} : f_{\mathbb{R}}(x) \in B\} = \{x \in \mathbb{R} : f(x) \in B, -\infty < f < \infty\} \cup \{x \in \mathbb{R} : 0 \in B, f(x) = \pm\infty\} \in \mathcal{M}$.

■

\hookrightarrow **Definition 2.3:** If a statement is true for every $x \in A$ where $A \in \mathcal{M}$ s.t. $m(A^c) = 0$, then we say the statement is true a.e. (almost everywhere).

\hookrightarrow **Proposition 2.6:** If $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$ is measurable and $f = g$ a.e. then g is measurable.

\hookrightarrow **Corollary 2.2:** If f is finite-valued a.e., then f is measurable $\Leftrightarrow f_{\mathbb{R}}$ is measurable $\Leftrightarrow \forall a < b \in \mathbb{R}, f^{-1}((a, b)) \in \mathcal{M}$.

\hookrightarrow **Proposition 2.7:** If $f \equiv c$ then f measurable.

If $f = \mathbb{1}_A$ for some $A \subseteq \mathbb{R}$, then f is measurable $\Leftrightarrow A \in \mathcal{M}$.

PROOF. Assume $f \equiv c$. Then

$$f^{-1}([-\infty, a)) = \begin{cases} \mathbb{R} & \text{if } c < a \\ \emptyset & \text{if } c \geq a \end{cases} \in \mathcal{M}.$$

Assume now $f = \mathbb{1}_A$. For all $a \in \mathbb{R}$,

$$f^{-1}([-\infty, a)) = \begin{cases} \mathbb{R} & \text{if } a > 1 \\ A^c & \text{if } 0 < a \leq 1 \in \mathcal{M} \Leftrightarrow A \in \mathcal{M}. \\ \emptyset & \text{if } a \leq 0 \end{cases}$$

■

\hookrightarrow **Proposition 2.8:** If f is (finite-valued) continuous, then f is measurable.

PROOF. $f : \mathbb{R} \rightarrow \mathbb{R}$ continuous \Leftrightarrow for all $G \subseteq \mathbb{R}$ open, $f^{-1}(G)$ open. For all $a < b \in \mathbb{R}$, then $f^{-1}((a, b))$ open so $f^{-1}((a, b)) \in \mathcal{M}$ so f measurable.

In fact, if $f : \mathbb{R} \rightarrow \mathbb{R}$ continuous, then for all $B \in \mathfrak{B}_{\mathbb{R}}, f^{-1}(B) \in \mathfrak{B}_{\mathbb{R}}$;

$$f^{-1}(\mathfrak{B}_{\mathbb{R}}) = f^{-1}(\sigma(\{\text{open sets}\})) = \sigma\left(\underbrace{f^{-1}(\{\text{open sets}\})}_{\text{all open}}\right) \subseteq \sigma(\{\text{open sets}\}) = \mathfrak{B}_{\mathbb{R}}.$$

Moreover, if f^{-1} (inverse) exists and is continuous, then for any $B \in \mathfrak{B}_{\mathbb{R}}, f(B) \in \mathfrak{B}_{\mathbb{R}}$. ■

↪ **Proposition 2.9:** If $f : \mathbb{R} \rightarrow \mathbb{R}$ is measurable and $g : \mathbb{R} \rightarrow \mathbb{R}$ is continuous, then $g \circ f$ is measurable.

Remark 2.1: The order matters! The converse doesn't hold in general.

PROOF. For all $a \in \mathbb{R}$,

$$\begin{aligned} (g \circ f)^{-1}((-\infty, a)) &= \{x \in \mathbb{R} : g(f(x)) < a\} \\ &= \{x \in \mathbb{R} : f(x) \in g^{-1}([-\infty, a))\} \\ &= f^{-1}(g^{-1}([-\infty, a))) \in \mathcal{M}. \end{aligned}$$

■

↪ **Proposition 2.10:** If $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$ is measurable, then:

1. for every $c \in \mathbb{R}$, cf is measurable (in particular $-f$ measurable);
2. $|f|$ is measurable;
3. for every $k \in \mathbb{N}$, f^k is a measurable.

PROOF. We prove just 3. If $k = 0$ this is trivial. For any $a \in \mathbb{R}$,

$$(f^k)^{-1}([-\infty, a)) = \begin{cases} f^{-1}\left([-\infty, a^{\frac{1}{k}})\right) & \text{if } k \text{ is odd} \\ \emptyset & \text{if } k \text{ is even and } a \leq 0 \in \mathcal{M}. \\ f^{-1}\left([-a^{\frac{1}{k}}, a^{\frac{1}{k}})\right) & \text{if } k \text{ is even and } a > 0 \end{cases}$$

■

↪ **Proposition 2.11:** If f, g are two finite-valued measurable functions, then $f + g, f \cdot g, f \vee g := \max\{f, g\}, f \wedge g := \min\{f, g\}$ are measurable functions, where

$$(f \vee g)(x) = \max\{f(x), g(x)\}.$$

PROOF. For all $a \in \mathbb{R}$,

$$\begin{aligned} (f + g)^{-1}([-\infty, a)) &= \{x \in \mathbb{R} : f(x) + g(x) < a\} \\ &= \{x \in \mathbb{R} : f(x) < a - g(x)\} \\ &= \bigcup_{q \in \mathbb{Q}} \{x \in \mathbb{R} : f(x) < q < a - g(x)\} \\ &= \bigcup_{q \in \mathbb{Q}} \underbrace{\{x \in \mathbb{R} : f(x) < q\}}_{\in \mathcal{M}} \cap \underbrace{\{x \in \mathbb{R} : g(x) < a - q\}}_{\in \mathcal{M}} \in \mathcal{M}. \end{aligned}$$

This implies, then, that $f - g$ measurable, as are $(f + g)^2$ and $(f - g)^2$, and thus

$$fg = \frac{1}{4}[(f+g)^2 - (f-g)^2]$$

is measurable.

We have too that

$$f \vee g = \frac{1}{2}(|f-g| + (f+g))$$

and so is measurable, and so

$$f \wedge g = -\max\{-f, -g\} = -(-f \vee -g)$$

is measurable. ■

↔ **Corollary 2.3:** If f is measurable, then $f^+ := f \vee 0 = \max\{f, 0\}$ and $f^- := -(f \wedge 0) = \max\{-f, 0\}$ are measurable, as is $f \wedge k$ for any $k \in \mathbb{R}$.

Remark 2.2: Notice that $f = f^+ - f^-$, even with “infinities”, and $|f| = f^+ + f^-$.

↔ **Proposition 2.12:** Let $\{f_n\}$ be a sequence of measurable functions. Then, $\sup_n f_n$, $\inf_n f_n$, $\limsup_{n \rightarrow \infty} f_n$, and $\liminf_{n \rightarrow \infty} f_n$ are all measurable (where $(\limsup_{n \rightarrow \infty} f_n)(x) := \limsup_{n \rightarrow \infty} f_n(x) = \inf_{m \geq 1} \sup_{n \geq m} f_n(x) = \lim_{m \rightarrow \infty} \sup_{n \geq m} f_n(x)$).

PROOF. To show $\sup_n f_n$ measurable, we will show for all $a \in \mathbb{R}$ $\{\sup_n f_n \leq a\} \in \mathcal{M}$.

$$x \in \left\{ \sup_n f_n \leq a \right\} \Leftrightarrow \sup_n f_n(x) \leq a \Leftrightarrow f_n(x) \leq a \forall n \geq 1 \Leftrightarrow x \in \bigcap_{n=1}^{\infty} \{f_n \leq a\},$$

hence $\{\sup_n f_n \leq a\} = \bigcap_{n=1}^{\infty} \underbrace{\{f_n \leq a\}}_{\in \mathcal{M}} \in \mathcal{M}$ and hence $\sup_n f_n$ is measurable. Note that

using \leq was important; $\{\sup_n f_n < a\} \not\subseteq \bigcap_{n=1}^{\infty} \{f_n < a\}$, since the $\sup_n f_n$ could equal a .

We could say the following, however:

$$\left\{ \sup_n f_n < a \right\} = \bigcup_{k=1}^{\infty} \left\{ \sup_n f_n \leq a - \frac{1}{k} \right\} = \bigcup_{k=1}^{\infty} \bigcap_{n=1}^{\infty} \left\{ f_n \leq a - \frac{1}{k} \right\} \in \mathcal{M}.$$

Next, we have $\inf_n f_n = -\sup_n(-f_n)$ so we are done.

For \limsup , \liminf , we have

$$\limsup_n f_n = \inf_{m \geq 1} \underbrace{\sup_{n \geq m} f_n}_{:= g_m}.$$

g_m is measurable for each $m \geq 1$, hence $\inf_m g_m$ is measurable, hence $\limsup_n f_n$ is measurable. Similar logic follows for \liminf .

We could have show, more directly, that

$$\begin{aligned}
\left\{ \limsup_n f_n < a \right\} &= \left\{ \inf_{m \geq 1} \sup_{n \geq m} f_n < a \right\} \\
&= \bigcup_{m=1}^{\infty} \left\{ \sup_{n \geq m} f_n < a \right\} \\
&= \bigcup_{m=1}^{\infty} \bigcup_{k=1}^{\infty} \left\{ \sup_{n \geq m} f_n \leq a - \frac{1}{k} \right\} \\
&= \bigcup_{m=1}^{\infty} \bigcup_{k=1}^{\infty} \bigcap_{n=m}^{\infty} \left\{ f_n \leq a - \frac{1}{k} \right\}.
\end{aligned}$$

■

↔ **Proposition 2.13:** Let $\{f_n\}$ be a sequence of measurable functions. Then, all of the following sets are also measurable:

$$\begin{aligned}
\{x \in \mathbb{R} : \lim_{n \rightarrow \infty} f_n(x) \text{ exists in } \mathbb{R}\} &=: \{\lim_{n \rightarrow \infty} f_n \text{ exists in } \mathbb{R}\}, \\
\{\lim f_n = \infty\}, \{\lim f_n = -\infty\}, \{\lim f_n = c \in \mathbb{R}\}.
\end{aligned}$$

Moreover, if $\lim_{n \rightarrow \infty} f_n$ exists (in \mathbb{R} or as $\pm\infty$) a.e. with $f = \lim_{n \rightarrow \infty} f_n$ a.e. then f is measurable.

PROOF. We have

$$\begin{aligned}
\{\lim f_n \text{ exists in } \mathbb{R}\} &= \{\limsup f_n = \liminf f_n \text{ and } -\infty < \limsup f_n < \infty\} \\
&= \{-\infty < \liminf f_n < \infty\} \cap \{-\infty < \limsup f_n < \infty\} \cap \{\limsup f_n - \liminf f_n = 0\} \in \mathcal{M}.
\end{aligned}$$

Similarly,

$$\begin{aligned}
\{\lim f_n = c\} &= \left\{ x \in \mathbb{R} : \forall k \geq 1, \exists n \geq 1 \text{ s.t. } \forall m \geq n, |f_m(x) - c| \leq \frac{1}{k} \right\} \\
&= \bigcap_{k=1}^{\infty} \bigcup_{n=1}^{\infty} \bigcap_{m=n}^{\infty} \left\{ |f_m(x) - c| \leq \frac{1}{k} \right\}.
\end{aligned}$$

■

§2.2 Approximation by Simple Functions

Given a function $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$, measurable, we may write

$$f = f^+ - f^-,$$

where f^+, f^- are non-negative measurable functions; so, it suffices to study non-negative measurable functions. For any $n \geq 1$, we have

$$f_n^+ := (f^+ \wedge n) \cdot \mathbb{1}_{[-n, n]},$$

i.e., we cap f^+ at n , and disregard values of f^+ outside of $[-n, n]$; hence we limit our view to a $2n \times n$ “box”. Then, f_n^+ is non-negative, measurable, bounded (by n), compactly supported (zero outside a bounded set), and in particular $f_n^+ \uparrow$, with limit

$$\lim_{n \rightarrow \infty} f_n^+ = f^+.$$

An identical construction follows for f^- with

$$f_n^- := (f^- \wedge n) \mathbb{1}_{[-n,n]},$$

with $f_n^- \uparrow$ and

$$\lim_{n \rightarrow \infty} f_n^- = f^-.$$

Fix some n and consider f_n^+ . For $k = 0, 1, 2, \dots, 2^n n$, define

$$A_{n,k} := \left\{ x \in [-n, n] : \frac{k}{2^n} \leq f_n^+(x) < \frac{k+1}{2^n} \right\} = \left\{ \frac{k}{2^n} \leq f_n^+ < \frac{k+1}{2^n} \right\} \cap [-n, n] \in \mathcal{M},$$

noting that $A_{n,k} \cap A_{n,\ell} = \emptyset$ if $k \neq \ell$. Set now

$$\varphi_n := \sum_{k=0}^{n \cdot 2^n} \mathbb{1}_{A_{n,k}} \frac{k}{2^n} = \sum_{k=0}^{n \cdot 2^n} \begin{cases} \frac{k}{2^n} & \text{if in } A_{n,k} \\ 0 & \text{else} \end{cases}.$$

We call φ_n a “simple function”; more generally:

↪ **Definition 2.4:** φ is a *simple function* if $\varphi = \sum_{k=1}^L \mathbb{1}_{E_k} \cdot a_k$ where L a positive integer, a_k 's are constant, E_k 's are measurable sets of finite measure.

Moreover, note that $\varphi_n \uparrow$; at each new stage $n \rightarrow n+1$, the regions are cut in two, $A_{n,k} = A_{n+1,2k} \cup A_{n+1,2k+1}$. In addition, we have $\varphi_n \leq f_n^+ \leq f^+$ for all n . Moreover, we have the following:

↪ **Proposition 2.14:**

$$\lim_{n \rightarrow \infty} \varphi_n(x) = f^+(x)$$

for all $x \in \mathbb{R}$.

PROOF. For all $x \in \mathbb{R}$, for sufficiently large n we have that $x \in [-n, n]$ and so $f^+(x) = f^+(x) \mathbb{1}_{[-n,n]}(x)$. Assume for now $f^+ < \infty$. Then, for sufficiently large (r?) n , we can ensure $f^+(x) < n$ and so $f^+(x) = f_n^+(x)$ for such an x . Further, we have that $x \in A_{n,k}$ for some k so $\varphi_n(x) = \frac{k}{2^n}$ and $f_n^+(x) < \frac{k+1}{2^n}$ and thus

$$0 \leq f_n^+(x) - \varphi_n(x) < \frac{k+1}{2^n} - \frac{k}{2^n} = 2^{-n}$$

by construction and so $0 \leq f^+(x) - \varphi_n(x) \leq 2^{-n}$ and thus $\lim_{n \rightarrow \infty} \varphi_n(x) = f^+(x)$.

In the case that $f^+(x) = \infty$, then $\varphi_n(x) = n$ for all sufficiently large n hence

$$\lim_{n \rightarrow \infty} \varphi_n(x) = \lim_{n \rightarrow \infty} n = \infty = f^+(x).$$

■

↪ **Theorem 2.1:** If g is measurable and non-negative, there exists a sequence of simple functions $\{\varphi_n\}$ such that $\varphi_n \uparrow$ and $\lim_{n \rightarrow \infty} \varphi_n(x) = g(x)$ for every $x \in \mathbb{R}$.

We can repeat this same construction and proof for f^- with a sequence $\{\tilde{\varphi}_n\}$. Even better:

↪ **Theorem 2.2:** If f is measurable, then \exists a sequence of simple functions $\{\psi_n\}$ such that $|\psi_n| \uparrow$ and $|\psi_n| \leq |f|$ for all n and for all $x \in \mathbb{R}$, $\lim_{n \rightarrow \infty} \psi_n(x) = f(x)$.

PROOF. Take $\psi_n = \varphi_n - \tilde{\varphi}_n$ as above; then for all $x \in \mathbb{R}$, at least one of $\varphi_n(x), \tilde{\varphi}_n(x)$ equals zero. Then

$$|\psi_n| = \varphi_n + \tilde{\varphi}_n < f^+ + f^- = |f|,$$

and

$$\lim_{n \rightarrow \infty} \psi_n(x) = \lim_{n \rightarrow \infty} \varphi_n(x) - \lim_{n \rightarrow \infty} \tilde{\varphi}_n(x) = f^+ - f^- = f.$$

■

↪ **Definition 2.5 (Step Function):** θ a *step function* if it takes the form

$$\theta(x) = \sum_{k=1}^L a_k \mathbb{1}_{I_k}(x),$$

where $L \in \mathbb{N}$, a_k 's constant, and I_k finite, open intervals.

↪ **Theorem 2.3:** If f is measurable, then there exists a sequence of step functions $\{\theta_n\}$ such that

$$\lim_{n \rightarrow \infty} \theta_n(x) = f(x) \text{ for **almost every** } x \in \mathbb{R}.$$

In particular, we do not have pointwise convergence as for general simple functions, but we have convergence outside a zero-measure set.

PROOF. Assume, wlog, that f non-negative (by the previous construction, we can “split” f if not and approximate its positive, negative parts). Given $A \in \mathcal{M}$ with finite measure, recall that for every $\varepsilon > 0$, there exists finitely many finite open intervals I_1, \dots, I_N such that

$$m\left(A \Delta \left(\bigcup_{i=1}^N I_i\right)\right) < \varepsilon.$$

By renaming/rearranging I_i 's if necessary, we may assume that I_i 's are disjoint; hence

$$\mathbb{1}_{\bigcup_{i=1}^N I_i} = \sum_{i=1}^N \mathbb{1}_{I_i}.$$

Put

$$\theta_A := \sum_{i=1}^N \mathbb{1}_{I_i},$$

noting this is indeed a step function as the name suggests. Then, remark that

$$m(\underbrace{\{x \in \mathbb{R} : \mathbb{1}_A(x) \neq \theta_A(x)\}}_{=A \Delta (\bigcup_{i=1}^N I_i)}) < \varepsilon.$$

Since f measurable and non-negative, $\exists \{\varphi_n\}$ sequence of simple functions with limit f . In particular,

$$\varphi_n = \sum_{k=0}^{n2^n} \frac{k}{2^n} \mathbb{1}_{A_{n,k}}.$$

Applying our above analysis to each $A_{n,k}$, then, we have that for any $n \geq 1$ and $k = 0, 1, \dots, n2^n$ we can find a step function $\theta_{n,k}$ such that

$$m(\{x \in \mathbb{R} : \mathbb{1}_{A_{n,k}} \neq \theta_{n,k}(x)\}) < \frac{1}{2^n(n2^n + 1)} \quad (" = \varepsilon").$$

Put then

$$\theta_n := \sum_{k=0}^{n2^n} \frac{k}{2^n} \theta_{n,k},$$

which is itself a step function. Put

$$E_n := \{x \in \mathbb{R} : \theta_n(x) \neq \varphi_n(x)\}.$$

Then,

$$m(E_n) \leq m\left(\bigcup_{k=0}^{n2^n} \{\theta_{n,k} \neq \mathbb{1}_{A_{n,k}}\}\right) \leq \sum_{k=0}^{n2^n} m(\{\theta_{n,k} \neq \mathbb{1}_{A_{n,k}}\}) \leq 2^{-n}.$$

The φ_n 's are chosen such that $\forall x \in \mathbb{R}, |\varphi_n(x) - f_n(x)| \leq \frac{1}{2^n}$. Putting

$$F_n := \{x \in \mathbb{R} : |\theta_n(x) - f_n(x)| > 2^{-n}\},$$

then remark that $F_n \subseteq E_n$ so $m(F_n) \leq \frac{1}{2^n}$.

We claim now that for a.e. $x \in \mathbb{R}$, $\exists m \geq 1$ such that $\forall n \geq m, |\theta_n(x) - f_n(x)| \leq \frac{1}{2^n}$, remarking that such an m is *dependent* on x . Consider the complement of this statement; if this set has measure 0, we are done. The logical negation would be "for every $m \geq 1$, exist $n \geq m$ such that $|\theta_n(x) - f_n(x)| > 2^{-n}$ ", which is equivalent to the set

$$\bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} \{x \in \mathbb{R} : |\theta_n(x) - f_n(x)| > 2^{-n}\} = \bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} F_n.$$

Let $B_m := \bigcup_{n=m}^{\infty} F_n$; notice $B_m \downarrow$. Then, by continuity from above ****

$$m\left(\bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} F_n\right) = \lim_{m \rightarrow \infty} m(B_m) \leq \lim_{m \rightarrow \infty} \sum_{n=m}^{\infty} m(F_n) \leq \lim_{m \rightarrow \infty} \sum_{n=m}^{\infty} \frac{1}{2^n} = 0,$$

since the tail of a convergent series must converge to zero. Hence, the set has measure 0 as desired so for almost every $x \in \mathbb{R}$ there exists $m \geq 1$ such that for all $n \geq m$, $|\theta_n - f_n| \leq \frac{1}{2^n}$, hence almost everywhere $\lim_{n \rightarrow \infty} (\theta_n - f_n) = 0$. Therefore, almost everywhere,

$$\theta_n = (\theta_n - f_n) + f_n \xrightarrow{n \rightarrow \infty} f.$$

■

In this proof, we have proven (and then used) more generally:

↪ **Lemma 2.1** (Borel-Cantelli Lemma): If $\{F_n\} \subseteq \mathcal{M}$ such that $\sum_{n=1}^{\infty} m(F_n) < \infty$, then

$$m\left(\bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} F_n\right) = 0.$$

§2.3 Convergence Almost Everywhere vs Convergence in Measure

↪ **Definition 2.6** (Convergence Almost Everywhere): For measurable functions $\{f_n\}, f$ we say f_n converges to f a.e. and write $f_n \rightarrow f$ a.e. if for almost every $x \in \mathbb{R}$, $\lim_{n \rightarrow \infty} f_n(x) = f(x)$.

Similarly, we say $f_n \rightarrow f$ a.e. on A if $\exists B \subseteq A$ with $m(B) = 0$ such that $\forall x \in A - B$, $\lim_{n \rightarrow \infty} f_n(x) = f(x)$.

↪ **Definition 2.7** (Convergence in Measure): For measurable, finite-valued functions $\{f_n\}, f$ we say f_n converges to f in measure and write $f_n \rightarrow f$ in measure if for every $\delta > 0$,

$$\lim_{n \rightarrow \infty} m(\{x \in \mathbb{R} : |f_n(x) - f(x)| \geq \delta\}) = 0.$$

Similarly, we say $f_n \rightarrow f$ in measure on A if $\forall \delta > 0$, $\lim_{n \rightarrow \infty} m(\{x \in A : |f_n(x) - f(x)| \geq \delta\}) = 0$.

↪ **Proposition 2.15**: Given finite-valued measurable functions $\{f_n\}, f$ and $A \in \mathcal{M}$ with finite measure, then if $f_n \rightarrow f$ a.e. on A , then $f_n \rightarrow f$ in measure on A .

PROOF. For all $\delta > 0$,

$$\bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} \{x \in A : |f_n(x) - f(x)| > \delta\} \subseteq \{x \in A : \lim_{n \rightarrow \infty} f_n(x) \neq f(x)\}.$$

The set on the RHS has measure zero and thus so does the left one. Then,

$$\lim_{m \rightarrow \infty} m\left(\bigcup_{n=m}^{\infty} \{x \in A : |f_n(x) - f(x)| > \delta\}\right) = 0$$

by continuity, and

$$\{|f_m - f| > \delta\} \subseteq \bigcup_{n=m}^{\infty} \{|f_n - f| > \delta\}$$

hence $m(\{|f_m - f| > \delta\}) \leq m(\bigcup_{n=m}^{\infty} \{|f_n - f| > \delta\}) \xrightarrow{m \rightarrow \infty} 0$. ■

⊗ **Example 2.1:** We give an example of why the assumption that $m(A) < \infty$ is necessary. Let, $f_n = \mathbb{1}_{[n, \infty)}$ and $f \equiv 0$. Then, $\lim_{n \rightarrow \infty} f_n(x) = f(x)$ for every $x \in \mathbb{R}$. But $m(\{x \in \mathbb{R} : |f_n(x) - f(x)| = 1\}) = m([n, \infty)) = \infty$.

In general, the converse statement $f_n \rightarrow f$ in measure does *not* imply that $f_n \rightarrow f$ almost everywhere, even on finite measure sets. Put $\varphi_{1,1} = \mathbb{1}_{[0,1)}$, $\varphi_{2,1} = \mathbb{1}_{[0, \frac{1}{2})}$, $\varphi_{2,2} = \mathbb{1}_{[\frac{1}{2}, 1)}$, $\varphi_{3,1} = \mathbb{1}_{[0, \frac{1}{3})}$, $\varphi_{3,2} = \mathbb{1}_{[\frac{1}{3}, \frac{2}{3})}$, $\varphi_{3,3} = \mathbb{1}_{[\frac{2}{3}, 1)}$, or in general $\varphi_{k,j} = \mathbb{1}_{[\frac{j-1}{k}, \frac{j}{k})}$ for $j = 1, \dots, k$. Reorder $\varphi_{k,j}$ “lexicographically” into $\{f_n\}$. Then, we claim $f_n \rightarrow 0$ in measure on $[0, 1)$; for any $\delta \in (0, 1)$,

$$m(\{|f_n - 0| > \delta\}) = \frac{1}{k(n)} \rightarrow 0,$$

where $k(n)$ the “row” that f_n comes from. Hence, f_n converges in measure. However, f_n does not converge almost everywhere on $[0, 1)$. Indeed, for each $x \in \mathbb{R}$ and $k \geq 1$, there exists a *unique* j such that $x \in [\frac{j-1}{k}, \frac{j}{k})$ hence $\varphi_{k,j}(x) = 1$, so in other notation there always exists an n such that $f_n(x) = 1$, and so precisely $f_n(x) = 1$ for infinitely many n . Hence, we do not have convergence everywhere (in fact, anywhere).

↔ **Proposition 2.16:** Given $\{f_n\}$, f measurable, finite-valued functions, if $f_n \rightarrow f$ in measure, then there exists a subsequence $\{f_{n_k}\}$ such that $f_{n_k} \rightarrow f$ a.e. as $k \rightarrow \infty$.

PROOF. Assume $f_n \rightarrow f$ in measure, that is for every $\delta > 0$, $m(\{|f_n - f| > \delta\}) \rightarrow 0$. Hence, for all $k \geq 1$, with $\delta = \frac{1}{k}$, we have that for some sufficiently large n_k , we have

that $m\left(\underbrace{\{|f_{n_k} - f| > \frac{1}{k}\}}_{:=A_k}\right) \leq \frac{1}{k^2}$, hence $\sum_{k=1}^{\infty} m(A_k) < \infty$. Hence,

$$m\left(\bigcap_{\ell=1}^{\infty} \bigcup_{k=\ell}^{\infty} A_k\right) = \lim_{\ell \rightarrow \infty} m\left(\bigcup_{k=\ell}^{\infty} A_k\right) \leq \lim_{\ell \rightarrow \infty} \sum_{k=\ell}^{\infty} m(A_k) = 0,$$

since $\sum_{k=\ell}^{\infty} m(A_k)$ the tail of a converging series. Hence, complementing the above, a.e. there $\exists \ell$ such that for every $k \geq \ell$, $|f_{n_k} - f| \leq \frac{1}{k}$ and so $\lim_{k \rightarrow \infty} |f_{n_k} - f| = 0$ almost everywhere, and so $f_{n_k} \rightarrow f$ a.e. (as $k \rightarrow \infty$). ■

↔ **Proposition 2.17 (Subsequence Test):** Given $\{f_n\}$, f measurable, finite-valued functions, $f_n \rightarrow f$ in measure \Leftrightarrow for every subsequence $\{n_k\}$, there exists a subsubsequence $\{n_{k_\ell}\} \subset \{n_k\}$ such that $f_{n_{k_\ell}} \rightarrow f$ in measure as $\ell \rightarrow \infty$.

PROOF. \Rightarrow is clear. For \Leftarrow , suppose towards a contradiction that $f_n \not\rightarrow f$ in measure. Then, $\exists \delta > 0$ and subsequence $\{n_k\}$ $m(\{|f_{n_k} - f| > \delta\}) > \delta$ for every k . By the assumption of the RHS, there exists a further subsequence $\{n_{k_\ell}\}$ such that $f_{n_{k_\ell}} \rightarrow f$ in measure. This is a contradiction. ■

⊗ **Example 2.2** (Assignment Exercise): Prove that if $f_n \rightarrow f$ in measure and $g_n \rightarrow g$ in measure, $f_n g_n \rightarrow f g$ in measure (everything finite valued, measurable).

§2.4 Egorov's Theorem and Lusin's Theorem

Recall that if f is measurable, then $\exists \{\theta_n\}$ sequence of step functions such that $\theta_n \rightarrow f$ almost everywhere.

\hookrightarrow **Theorem 2.4** (Egorov's): Given $\{f_n\}$, f measurable functions and $A \in \mathcal{M}$ with $m(A) < \infty$, if $f_n \rightarrow f$ a.e. on A , then $\forall \varepsilon > 0$, there exists a closed subset $A_\varepsilon \subseteq A$ with $m(A \setminus A_\varepsilon) \leq \varepsilon$ such that $f_n \rightarrow f$ uniformly on A_ε .

PROOF. We assume first f is finite-valued on A (otherwise, replace A with $A \cap \{-\infty < f < \infty\}$; we'll deal with $\{f = \pm\infty\}$ later). We want to show that $\forall \varepsilon > 0, \exists$ closed $A_\varepsilon \subseteq A$ s.t. $m(A \setminus A_\varepsilon) < \varepsilon$ and $\sup_{x \in A_\varepsilon} |f_n(x) - f(x)| \rightarrow 0$ as $n \rightarrow \infty$.

For each $k \geq 1$ and $n \geq 1$, put

$$E_n^{(k)} := \left\{ x \in A : |f_j(x) - f(x)| \leq \frac{1}{k} \forall j \geq n \right\}.$$

For fixed k , remark that $E_n^{(k)} \subseteq E_{n+1}^{(k)}$, i.e. $E_n^{(k)}$ increasing (wrt n), so we may consider

$$\bigcup_{n=1}^{\infty} E_n^{(k)} = \left\{ x \in A : \exists n \geq 1 \text{ s.t. } \forall j \geq n, |f_j(x) - f(x)| \leq \frac{1}{k} \right\} \supseteq \left\{ x \in A : \lim_{n \rightarrow \infty} f_n(x) = f(x) \right\} =: A'.$$

By assumption, $m(A') = m(A)$, so by continuity and the superset relation above, $m(A) = m(A') \leq m\left(\bigcup_{n=1}^{\infty} E_n^{(k)}\right) = \lim_{n \rightarrow \infty} m\left(E_n^{(k)}\right) \leq m(A)$, and thus $\lim_{n \rightarrow \infty} m\left(E_n^{(k)}\right) = m(A)$ for every $k \geq 1$.

Given, then, any $\varepsilon > 0$, there exists a n_k such that $m\left(A \setminus E_{n_k}^{(k)}\right) = m(A) - m\left(E_{n_k}^{(k)}\right) < \frac{1}{2^k} \varepsilon$. Set

$$B := A \setminus \left(\bigcap_{k=1}^{\infty} E_{n_k}^{(k)} \right),$$

then

$$m(B) = m\left(\bigcup_{k=1}^{\infty} A \setminus E_{n_k}^{(k)}\right) \leq \sum_{k=1}^{\infty} m\left(A \setminus E_{n_k}^{(k)}\right) \leq \frac{\varepsilon}{2}.$$

Put

$$\tilde{A} := A \setminus B = \bigcap_{k=1}^{\infty} E_{n_k}^{(k)}.$$

Then, if $x \in \tilde{A}$, then $x \in E_{n_k}^{(k)}$ for every k , and hence for every $k \geq 1$ and $j \geq n_k$, $|f_j(x) - f(x)| \leq \frac{1}{k}$. This shows then that $f_n \rightarrow f$ uniformly on \tilde{A} . By regularity of m , there exists a closed $A_\varepsilon \subseteq \tilde{A}$ such that $m(\tilde{A} \setminus A_\varepsilon) \leq \frac{\varepsilon}{2}$. Then, $f_n \rightarrow f$ uniformly on A_ε , and $m(A \setminus A_\varepsilon) = m(A \setminus \tilde{A}) + m(\tilde{A} \setminus A_\varepsilon) < \varepsilon$.

Now, if $f = \infty / -\infty$ on A , then $A = A^\infty \cup A^{-\infty} \cup A^\mathbb{R}$ (with $A^\bullet := \{f = \bullet\} \cap A$). The last case is done. For A^∞ (similar construction for $A^{-\infty}$), define for every $k, n \geq 1$,

$$E_n^{(k)} := \{x \in A : f_j(x) > k \forall j \geq n\}.$$

Then, the remainder of the proof follows precisely the same for the sequence of sets $E_n^{(k)}$. ■

Remark 2.3:

1. The assumption $m(A) < \infty$ is necessary. For instance $f_n = \mathbb{1}_{[n, \infty)} \rightarrow 0$ pointwise, but for any $a \in \mathbb{R}$, f_n does not converge to 0 uniformly on (a, ∞) .
2. In general, Egorov's $\nRightarrow f_n \rightarrow f$ uniformly a.e.. For instance, on $[0, 1]$, let $f_n(x) = x^n$ and $f(x) \equiv 0$. For every $x \in [0, 1)$, $f_n(x) \rightarrow f(x)$ as $n \rightarrow \infty$. Hence, $f_n \rightarrow f$ a.e. on $[0, 1]$ (the only point that doesn't converge, indeed, is at 1). If $A \subseteq [0, 1]$ is closed such that $1 \in A$, then $f_n \nrightarrow f$ uniformly on A . To see this, let $\{x_m\} \subseteq A$ such that $x_m \uparrow$ and $\lim_{m \rightarrow \infty} x_m = 1$. Then, for any fixed n ,

$$\sup_{x \in A} |f_n(x) - f(x)| \geq \sup_m |f_n(x_m) - f(x_m)| = \sup_m x_m^n = 1,$$

hence f_n does not converge uniformly on A .

↔ **Theorem 2.5** (Lusin's Theorem): Given f measurable and finite-valued and $A \in \mathcal{M}$ with $m(A) < \infty$, for all $\varepsilon > 0$, there exists a closed $A_\varepsilon \subseteq A$ with $m(A \setminus A_\varepsilon) < \varepsilon$ such that $f|_{A_\varepsilon}$ is continuous.

Remark 2.4: Lusin's Theorem states that $f|_{A_\varepsilon}$ is continuous as a function on ε , which is *not* the same as saying f as a function of A is continuous at points in A_ε .

For instance, $f = \mathbb{1}_{\mathbb{Q} \cap [0, 1]}$ is not continuous anywhere on $[0, 1]$. However, $f|_{\mathbb{Q} \cap [0, 1]}$ is constant and therefore continuous on $\mathbb{Q} \cap [0, 1]$.

PROOF. Let $\{\theta_n\}$ be a sequence of step functions such that $\theta_n \rightarrow f$ a.e. on A . Note that θ_n piecewise constant and hence piecewise continuous. Given $\varepsilon > 0$ and $n \geq 1$, we can find an open set E_n such that $\theta_n|_{E_n^c}$ is continuous and $m(E_n) \leq \frac{\varepsilon}{2 \cdot 2^n}$. Meanwhile, Egorov's implies that there exists a closed $B \subseteq A$ such that $m(A \setminus B) \leq \frac{\varepsilon}{2}$ such that $\theta_n \rightarrow f$ uniformly on B . Set

$$A_\varepsilon = B \setminus \bigcup_{n=1}^{\infty} E_n,$$

noting that $A_\varepsilon \subset A$ closed and

$$m(A \setminus A_\varepsilon) = m(A \setminus B) + m\left(\bigcup_{n=1}^{\infty} E_n\right) = \frac{\varepsilon}{2} + \sum_{n=1}^{\infty} m(E_n) \leq \varepsilon.$$

Finally, on A_ε , $\theta_n \rightarrow f$ uniformly and $\theta_n|_{A_\varepsilon}$ continuous, and hence $f|_{A_\varepsilon}$ continuous (uniform limit of continuous functions is continuous). ■

Remark 2.5:

1. Lusin's Theorem $\not\Rightarrow f$ is continuous almost everywhere in general. For instance, recall that fat Cantor set \tilde{C} , with $m(\tilde{C}) = \frac{1}{2}$. Let $f = \mathbb{1}_{\tilde{C}}$. f is NOT continuous a.e. on $[0, 1]$, i.e. $\forall B \subseteq [0, 1]$ with $m(B) = 1$, $f|_B$ is NOT continuous. To see this, let $\tilde{D} = [0, 1] \setminus \tilde{C}$. Since $m(B) = 1$, then $m(\tilde{C} \cap B) = m(\tilde{D} \cap B) = \frac{1}{2}$. Then for any $x \in \tilde{C} \cap B$, $f|_B$ is NOT continuous at x . If it were at say some $x_0 \in \tilde{C} \cap B$, then there must exist some $\delta > 0$ such that for any $x \in (x_0 - \delta, x_0 + \delta) \cap B$, $|f(x) - f(x_0)| < \frac{1}{2}$. Hence, for any $x \in (x_0 - \delta, x_0 + \delta) \cap B$, $\frac{1}{2} \leq f(x) \leq \frac{3}{2}$. However, $m((x_0 - \delta, x_0 + \delta) \cap B \cap \tilde{D}) > 0$ so it must be that $\exists y \in (x_0 - \delta, x_0 + \delta) \cap B \cap \tilde{D} \Rightarrow f(y) = 0$, a contradiction. How, then, does one apply Lusin's; that is, $\forall \varepsilon > 0$, there must exist some $A_\varepsilon \subseteq [0, 1]$ such that $m([0, 1] \setminus A_\varepsilon) < \varepsilon$ and $f|_{A_\varepsilon} < \varepsilon$ (exercise)?
2. (Exercise) The $\{\theta_n\}$'s are not continuous on \mathbb{R} , but you can choose a sequence $\{\tilde{\theta}_n\}$ to be continuous on \mathbb{R} such that $\tilde{\theta}_n \rightarrow f$ a.e..
3. Lusin's Theorem $\Rightarrow \forall k$ sufficiently large, $\exists A_k \subseteq A$ closed such that $m(A \setminus A_k) \leq \frac{1}{k}$ and $f|_{A_k}$ continuous on A_k . In fact, we can construct them such that $A_k \uparrow$ (otherwise replace A_k with $\bigcup_{i=1}^k A_i$).

§2.5 Construction of Integrals

2.5.1 Integral of Simple Functions

↪ **Definition 2.8:** Given a simple function $\varphi = \sum_{k=1}^L a_k \mathbb{1}_{E_k}$, the (Lebesgue) integral of φ is defined as

$$\int_{\mathbb{R}} \varphi(x) dx = \int_{\mathbb{R}} \varphi := \sum_{k=1}^L a_k \cdot m(E_k).$$

For any $A \in \mathcal{M}$, $\mathbb{1}_A \varphi$ is again a simple function and we define

$$\int_A \varphi := \int_{\mathbb{R}} \mathbb{1}_A \varphi.$$

↪ **Proposition 2.18** (Properties of $\int_{\mathbb{R}} \varphi$):

1. (Well-definedness) The written representation of φ is not necessarily unique, but if $\varphi = \sum_{k=1}^L a_k \mathbb{1}_{E_k} = \sum_{\ell=1}^M b_{\ell} \mathbb{1}_{F_{\ell}}$, then

$$\sum_{k=1}^L a_k m(E_k) = \sum_{\ell=1}^M b_{\ell} m(F_{\ell}).$$

2. (Linearity) If φ, ψ two simple functions and $a, b \in \mathbb{R}$, then $a\varphi + b\psi$ a simple function, and

$$\int_{\mathbb{R}} a\varphi + b\psi = a \cdot \int_{\mathbb{R}} \varphi + b \cdot \int_{\mathbb{R}} \psi.$$

3. (Finite Additivity) If φ a simple function, $A, B \in \mathcal{M}$ with $A \cap B = \emptyset$, then

$$\int_{A \cup B} \varphi = \int_A \varphi + \int_B \varphi.$$

4. (Monotonicity) If φ, ψ are two simple functions with $\varphi \leq \psi$, then $\int_{\mathbb{R}} \varphi \leq \int_{\mathbb{R}} \psi$.

5. If φ a simple function then so is $|\varphi|$ and $|\int_{\mathbb{R}} \varphi| \leq \int_{\mathbb{R}} |\varphi|$.

PROOF.

1. wlog, we may assume E_k and F_{ℓ} are respectively disjoint. Set $a_0 = b_0 = 0$, $E_0 := \left(\bigcup_{k=1}^L E_k\right)^c$, $F_0 := \left(\bigcup_{\ell=1}^M F_{\ell}\right)^c$ for convenience. Now, $\{E_0, \dots, E_L\}, \{F_0, \dots, F_M\}$ are two partitions of \mathbb{R} . In particular, then, for each k , $\mathbb{1}_{E_k} = \sum_{\ell=0}^M \mathbb{1}_{E_k \cap F_{\ell}}$, since $E_k = \bigsqcup_{\ell=0}^M (E_k \cap F_{\ell})$. Now, we have

$$\varphi = \sum_{k=0}^L a_k \mathbb{1}_{E_k} = \sum_{k=0}^L \sum_{\ell=0}^M a_k \mathbb{1}_{E_k \cap F_{\ell}}.$$

Similarly partitioning, we have

$$\varphi = \sum_{\ell=0}^M b_{\ell} \mathbb{1}_{F_{\ell}} = \sum_{\ell=0}^M \sum_{k=0}^L b_{\ell} \mathbb{1}_{E_k \cap F_{\ell}}.$$

If $E_k \cap F_{\ell} \neq \emptyset$, then $a_k = b_{\ell}$, and thus on the one hand

$$\int_{\mathbb{R}} \varphi = \sum_{k=0}^L \sum_{\ell=0}^M a_k m(E_k \cap F_{\ell})$$

and on the other

$$\int_{\mathbb{R}} \varphi = \sum_{\ell=0}^M \sum_{k=0}^L b_{\ell} m(E_k \cap F_{\ell}),$$

(with summation convention $0 \cdot \infty = 0$). If $m(E_k \cap F_{\ell}) > 0$, then $E_k \cap F_{\ell} \neq \emptyset$ and so $a_k = b_{\ell}$ and so the two sums agree.

4. Assume $\varphi = \sum_{k=1}^L a_k \mathbb{1}_{E_k}$, $\psi = \sum_{\ell=1}^M b_{\ell} \mathbb{1}_{F_{\ell}}$. Repeat the partitioning/rewriting steps from part 1, then note that since $\varphi \leq \psi$, if $E_k \cap F_{\ell} \neq \emptyset$, it must be that $a_k \leq b_{\ell}$, so if $m(E_k \cap F_{\ell}) > 0$ $a_k \leq b_{\ell}$ and thus the monotonicity follows. ■

2.5.2 Integral of Non-Negative Functions

↪ **Definition 2.9:** If f a non-negative, measurable function then the integral of f is given by

$$\int_{\mathbb{R}} f(x) dx = \int_{\mathbb{R}} f := \sup \left\{ \int_{\mathbb{R}} \varphi : \varphi \text{ is simple and } \varphi \leq f \right\}.$$

↪ **Proposition 2.19:** The definition above agrees with that for simple functions that are also non-negative, namely this definition is consistent with the previous.

PROOF. Let φ be non-negative. Then $\varphi \leq \varphi$ certainly so the first definition $\int_{\mathbb{R}} \varphi \leq \sup\{\dots\}$. Conversely, it suffices to show that for any non-negative simple $\psi \leq \varphi$, $\int_{\mathbb{R}} \psi \leq \int_{\mathbb{R}} \varphi$, using the first definition. But this simply follows from monotonicity of \int , and we are done. ■

Remark 2.6: Given $f \geq 0$ and measurable, this definition implies that there exists a sequence $\{\varphi_n\}$ of simple functions such that $\varphi_n \leq f$ and $\lim_{n \rightarrow \infty} \int_{\mathbb{R}} \varphi_n = \int_{\mathbb{R}} f$. We would like to show that, in some sense, the choice of $\{\varphi_n\}$ is arbitrary.

↪ **Theorem 2.6:** Suppose $f \geq 0$ and measurable. If $\{\varphi_n\}$ a sequence of simple functions such that $\varphi_n \uparrow$ and $\lim_{n \rightarrow \infty} \varphi_n = f$ pointwise, then

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} \varphi_n = \int_{\mathbb{R}} f.$$

PROOF. Since $\varphi_n \leq f$ for all $n \geq 1$, then $\int_{\mathbb{R}} \varphi_n \leq \int_{\mathbb{R}} f$ and so $\lim_{n \rightarrow \infty} \int_{\mathbb{R}} \varphi_n \leq \int_{\mathbb{R}} f$ (nothing the limit on the LHS necessarily always exists by monotonicity). On the other hand, it suffices to show that $\forall \psi \leq f$ simple, that $\int_{\mathbb{R}} \psi \leq \lim_{n \rightarrow \infty} \int_{\mathbb{R}} \varphi_n$. Assume $\psi = \sum_{k=1}^L a_k \mathbb{1}_{E_k} = \sum_{k=0}^L a_k \mathbb{1}_{E_k}$ where $\{E_0, \dots, E_L\}$ forms a partition of \mathbb{R} . Since

$$\int_{\mathbb{R}} \psi = \sum_{k=0}^L a_k m(E_k)$$

and

$$\int_{\mathbb{R}} \varphi_n = \sum_{k=0}^L \int_{E_k} \varphi_n$$

by finite additivity. It suffices to show then that for each $k = 0, \dots, L$, $a_k m(E_k) \leq \lim_{n \rightarrow \infty} \int_{E_k} \varphi_n$.

First, if $a_k = 0$ or $m(E_k) = 0$, then we are done. Assume $a_k, m(E_k) > 0$. For each fixed k , $\lim_{n \rightarrow \infty} \varphi_n = f \geq \psi$ so for every $x \in E_k$, $\lim_{n \rightarrow \infty} \varphi_n(x) \geq \psi(x) = a_k$. For any $\varepsilon > 0$, put

$$C_n^\varepsilon := \{x \in E_k : \varphi_n(x) \geq (1 - \varepsilon)a_k\}.$$

Since $\varphi_n \leq \varphi_{n+1}$, $C_n^\varepsilon \uparrow$ wrt n . Then note

$$\bigcup_{n=1}^{\infty} C_n^\varepsilon = E_k.$$

Then,

$$\lim_{n \rightarrow \infty} \int_{E_k} \varphi_n = \lim_{n \rightarrow \infty} \int_{\mathbb{R}} \mathbb{1}_{E_k} \varphi_n \geq \lim_{n \rightarrow \infty} \int_{\mathbb{R}} \mathbb{1}_{C_n^\varepsilon} \varphi_n \geq \lim_{n \rightarrow \infty} (1 - \varepsilon)a_k m(C_n^\varepsilon) = (1 - \varepsilon)a_k m(E_k),$$

where we use the fact that $\mathbb{1}_{E_k} \varphi_n \geq \mathbb{1}_{C_n^\varepsilon} \varphi_n \geq (1 - \varepsilon)a_k \mathbb{1}_{C_n^\varepsilon}$ and $\lim_{n \rightarrow \infty} m(C_n^\varepsilon) = m(\bigcup_{n=1}^{\infty} C_n^\varepsilon) = m(E_k)$. Since ε arbitrary, then

$$\lim_{n \rightarrow \infty} \int_{E_k} \varphi_n \geq a_k m(E_k),$$

and we are done. ■

↔ **Corollary 2.4:** For any $f \geq 0$ measurable, if $\forall n \geq 1, k = 0, 1, \dots, n2^n$ with $A_{n,k} := \left\{ \frac{k}{2^n} \leq f < \frac{k+1}{2^n} \right\}$, then

$$\int_{\mathbb{R}} f = \lim_{n \rightarrow \infty} \sum_{k=0}^{n2^n} \frac{k}{2^n} m(A_{n,k}).$$

PROOF. Let $\varphi_n = \sum_{k=0}^{n2^n} \frac{k}{2^n} \mathbb{1}_{A_{n,k}}$, then $\varphi_n \uparrow$ and $\varphi_n \rightarrow f$. ■