Math 8100 Assignment 5
Repeated Integration

Due date: Friday the 19th of October 2018

1. Prove that if $\{a_{jk}\}_{(j,k)\in\mathbb{N}\times\mathbb{N}}$ is a "double sequence" with $a_{jk} \geq 0$ for all $(j,k) \in \mathbb{N} \times \mathbb{N}$, then

$$\sum_{j=1}^{\infty}\sum_{k=1}^{\infty} a_{jk} = \sup\left\{ \sum_{(j,k)\in B} a_{jk} \; : \; B \text{ is a finite subset of } \mathbb{N} \times \mathbb{N} \right\}$$

   and deduce from this that

$$\sum_{j=1}^{\infty}\sum_{k=1}^{\infty} a_{jk} = \sum_{k=1}^{\infty}\sum_{j=1}^{\infty} a_{jk}.$$

   This conclusion holds more generally provided $\sum_{j=1}^{\infty}\sum_{k=1}^{\infty}|a_{jk}| < \infty$, *see Theorem 8.3 in "Baby Rudin".*

2. Let $f \in L^1([0,1])$, and for each $x \in [0,1]$ define

$$g(x) = \int_x^1 \frac{f(t)}{t}\, dt.$$

   Show that $g \in L^1([0,1])$ and that

$$\int_0^1 g(x)\, dx = \int_0^1 f(x)\, dx.$$

3. Carefully prove that if we define

$$f(x,y) := \begin{cases} \dfrac{x^{1/3}}{(1+xy)^{3/2}} & \text{if } 0 \leq x \leq y \\ 0 & \text{otherwise} \end{cases}$$

   for each $(x,y) \in \mathbb{R}^2$, then f defines a function in $L^1(\mathbb{R}^2)$.

4. Use Tonelli's Theorem to give a second (easier?) proof that if $f \in L^1(\mathbb{R}^n)$, then

$$\int_{\mathbb{R}^n} |f(x)|\, dx = \int_0^\infty m(\{x \in \mathbb{R}^n \; : \; |f(x)| > t\})\, dt.$$

5. Let $A, B \subseteq \mathbb{R}^n$ be bounded measurable sets with positive Lebesgue measure. For each $t \in \mathbb{R}^n$ define the function

$$g(t) = m\left(A \cap (t - B)\right)$$

   where $t - B = \{t - b \; : \; b \in B\}$.

   (a) Prove that g is a continuous function and

$$\int_{\mathbb{R}^n} g(t)\, dt = m(A)\, m(B).$$

   (b) Conclude that the sumset

$$A + B = \{a + b \; : \; a \in A \text{ and } b \in B\}$$

   contains a non-empty open subset of $\mathbb{R}^n$.

6. Let $f, g \in L^1([0, 1])$ and for each $0 \le x \le 1$ define
$$F(x) := \int_0^x f(y)\, dy \quad \text{and} \quad G(x) := \int_0^x g(y)\, dy.$$

Prove that
$$\int_0^1 F(x)g(x)\, dx = F(1)G(1) - \int_0^1 f(x)G(x)\, dx.$$

7. Let $f \in L^1(\mathbb{R})$. For any $h > 0$ we define
$$A_h(f)(x) := \frac{1}{2h} \int_{x-h}^{x+h} f(y)\, dy$$

(a) Prove that for all $h > 0$,
$$\int_{\mathbb{R}} |A_h(f)(x)|\, dx \le \int_{\mathbb{R}} |f(x)|\, dx.$$

(b) Prove that
$$\lim_{h \to 0^+} \int_{\mathbb{R}} |A_h(f)(x) - f(x)|\, dx = 0.$$

In fact, one can even show that $\lim_{h \to 0^+} A_h(f) = f$ a.e., see Challenge Problem 2 below.

8. Suppose that F is a closed subset of $\mathbb{R}$ whose complement has finite measure. Let $\delta(x)$ denote the distance from x to F, namely
$$\delta(x) = d(x, F) = \inf\{|x - y| : y \in F\}$$
and
$$I_F(x) = \int_{-\infty}^{\infty} \frac{\delta(y)}{|x - y|^2}\, dy.$$

(a) Prove that δ is continuous, by showing that it satisfies the Lipschitz condition $|\delta(x) - \delta(y)| \le |x - y|$.
(b) Show that $I_F(x) = \infty$ if $x \notin F$.
(c) Show that $I_F(x) < \infty$ for a.e. $x \in F$, by showing that $\int_F I_F(x)\, dx < \infty$.

Extra Challenge Problems
Not to be handed in with the assignment

1. (a) Prove that
$$\int_0^\infty \left| \frac{\sin x}{x} \right| dx = \infty.$$

(b) By considering the iterated integral
$$\int_0^\infty \left(\int_0^\infty x e^{-xy}(1 - \cos y)\, dy \right) dx$$
show (with justification) that
$$\lim_{A \to \infty} \int_0^A \frac{\sin x}{x}\, dx = \frac{\pi}{2}.$$

2. (a) Use the *Lebesgue Density Theorem* to prove that if $f \in L^1(\mathbb{R})$, then
$$\lim_{h \to 0^+} \frac{1}{2h} \int_{x-h}^{x+h} f(y)\, dy = f(x)$$
for almost every x.

(b) Prove, more generally, that
$$F(x) = \int_{-\infty}^x f(y)\, dy$$
defines, for every $f \in L^1(\mathbb{R})$, a differentiable function for which $F'(x) = f(x)$ for almost every x.