

REAL ANALYSIS HW 8

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1. PROBLEM 1

For convenience, we can rewrite

$$\omega(x) = \lim_{r \rightarrow 0^+} \sup_{x', x'' \in B(x, r)} |f(x') - f(x'')|$$

Then, suppose $\omega(x) < c$. We can find $\epsilon > 0$ with $\omega(x) + \epsilon < c$, and by definition of limit, there exists $r > 0$ such that $\sup_{z, y \in B(x, r)} |f(y) - f(z)| - \omega(x) < \epsilon$ (noting that the quantity on the left will always be positive since it is decreasing with respect to r).

Fix this r , and let $y \in B(x, r)$. There exists r' such that $B(y, r') \subset B(x, r)$. Using this:

$$\begin{aligned} \omega(y) &\leq \sup_{x', x'' \in B(y, r')} |f(x') - f(x'')| \\ (1.1) \quad &\leq \sup_{x', x'' \in B(x, r)} |f(x') - f(x'')| < \omega(x) + \epsilon < c \end{aligned}$$

Thus, we've found that there exists $r > 0$ such that for all $y \in B(x, r)$, $\omega(y) < c$. Then by definition, $\{x : \omega(x) < c\}$ is open.

2. PROBLEM 2

Since $m(F) = 0$, there exists an open cover $\{I_n\}$ with $\sum_n |I_n| < \epsilon$ for all $\epsilon > 0$. Since F is closed and bounded, it is compact and we can extract a finite subcover $\{I_1, \dots, I_k\}$. Enumerating the end points,

Date: September 3, 2017.

we can construct a partition from the I_j and their complements. Since $f := \mathbf{1}_F$ vanishes outside of this cover, we only need to consider taking the upper sum over all I_k , since the lower sum will always be 0.

Then, denoting our partition P :

$$U(f, P) = \sum_{j=1}^k 1 \cdot |I_j| < \epsilon$$

By construction of our I_j . Note, we've used that the max of the characteristic function is just 1. Then, we've shown that for all $\epsilon > 0$, there exists a partition P such that $U(f, P) - L(f, P) < \epsilon$. By definition, f is integrable.

3. PROBLEM 3

Since E is dense in $[a, b]$ (ie, $\overline{E} = [a, b]$), every neighborhood of any $x \in [a, b]$ must intersect E . From this we can immediately deduce that $L(f, P) = 0$ for any given partition P , since $f = 0$ on E . Since P was arbitrary, in general $L(f) = 0$ (denoting the lower integral).

By the criterion for integrability, $U(f) = L(f) = \int_a^b f$. Since $L(f) = 0$ and f was given to be integrable, we conclude that $\int_a^b f = 0$, as asserted.

4. PROBLEM 4

Let $\epsilon > 0$ with $f_n \rightarrow f$. By uniform continuity of our sequence and continuity of each f_n , we can find δ and N such that for all $n > N$ and all $|x - y| < \delta$,

$$|f(x) - f_n(x)| < \epsilon/3$$

$$|f(y) - f_n(y)| < \epsilon/3$$

$$|f_n(x) - f_n(y)| < \epsilon/3$$

Then, for all $n > N$ and all $|x - y| < \delta$,

$$\begin{aligned} (4.1) \quad |f(x) - f(y)| &\leq |f(x) - f_n(x)| + |f_n(x) - f_n(y)| + |f_n(x) - f_n(y)| \\ &< \epsilon/3 + \epsilon/3 + \epsilon/3 = \epsilon \end{aligned}$$

Where the above uses the triangle inequality. Then, f is continuous by definition.

5. PROBLEM 5

First, letting $E := [a, b]$, we can write $f(x) = \int_E g \mathbf{1}_{[a, x]}$. Without loss of generality, suppose that g is nonnegative (else just split into positive/negative parts). Let $\epsilon > 0$ and suppose $x_n \rightarrow x$. Note that $|f(x)| \leq \int_E g$, and hence by the dominated convergence theorem:

$$\lim_{n \rightarrow \infty} \int_E g \mathbf{1}_{[a, x_n]} = \int_E \lim_{n \rightarrow \infty} g \mathbf{1}_{[a, x_n]} = \int_E g \mathbf{1}_{[a, x]}$$

Then we see $f(x_n) \rightarrow f(x)$ for all sequences $x_n \rightarrow x$, so that f is continuous.