

## Homework Sheet 1 for 22.10.2018

**1.1.** Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be an increasing function (i.e.  $f(x) \leq f(y)$  if  $x \leq y$ ).

(i) Prove that for every  $x \in \mathbb{R}$  the following limits exist

$$f_+(x) = \lim_{y \downarrow x} f(y), \quad f_-(x) = \lim_{y \uparrow x} f(y)$$

(ii) Show that  $f$  is *not* continuous at  $x$  if and only if  $f_+(x) > f_-(x)$ .

(iii) Deduce that  $f$  is continuous for all  $x \in \mathbb{R}$  except a countable set.

Remark: The property (iii) has been used to define the Lebesgue integral via the Riemann integral (with the measures of level sets).

**1.2.** In this exercise we prove the Brezis-Lieb refinement for Fatou's lemma in  $L^p(\Omega, d\mu)$ .

Let  $1 < p < \infty$ . Let  $\{f_n\}_{n=1}^\infty \subset L^p(\Omega)$  satisfy  $f_n(x) \rightarrow f(x)$  for a.e.  $x \in \Omega$  as  $n \rightarrow \infty$  and  $\|f_n\|_{L^p} \leq C$  (uniformly in  $n$ ).

(i) Prove that for all  $a, b \in \mathbb{C}$  and for all  $0 < \lambda < 1$ ,

$$|a + b|^p \leq \lambda^{1-p}|a|^p + (1 - \lambda)^{1-p}|b|^p.$$

Hint: Use the convexity of  $a \mapsto |a|^p$ .

(ii) Deduce from (i) that for all  $\varepsilon > 0$ , there exists  $C_{\varepsilon,p} > 0$  (depending only on  $\varepsilon$  and  $p$ ) such that we have the pointwise inequality

$$\left| |f_n(x)|^p - |f(x)|^p - |f_n(x) - f(x)|^p \right| \leq \varepsilon |f_n(x) - f(x)|^p + C_{\varepsilon,p} |f(x)|^p.$$

(iii) Prove that

$$\int_{\Omega} \left| |f_n(x)|^p - |f(x)|^p - |f_n(x) - f(x)|^p \right| d\mu(x) \rightarrow 0, \quad \text{as } n \rightarrow \infty.$$

Hint: Use Dominated Convergence for  $G_{n,\varepsilon} = \left( \left| |f_n|^p - |f|^p - |f_n - f|^p \right| - \varepsilon |f_n - f|^p \right)_+$ .

**1.3.** Let  $f \in C_c^\infty(\mathbb{R}^d)$  (infinitely smooth with compact support) and  $g \in L_c^1(\mathbb{R}^d)$  (integrable with compact support). Prove that the convolution  $f * g$  defined by

$$(f * g)(x) = \int_{\mathbb{R}^d} f(x - y)g(y) dy, \quad \forall x \in \mathbb{R}^d$$

belongs to  $C_c^\infty(\mathbb{R}^d)$ .