

Problem 3.3

Let ν be a signed measure on (X, \mathcal{M}) .

- a. $L^1(\nu) = L^1(|\nu|)$.
- b. If $f \in L^1(\nu)$, $|\int f d\nu| \leq \int |f| d|\nu|$.
- c. If $E \in \mathcal{M}$, $|\nu|(E) = \sup\{|\int_E f d\nu| : |f| \leq 1\}$

Solution:

(a)

Let $f \in L^1(\nu)$. By definition, $f \in L^1(\nu^+) \cap L^1(\nu^-)$. Therefore $\int |f| d\nu^+ < \infty$ and $\int |f| d\nu^- < \infty$. Hence $\int |f| d|\nu| = \int |f| d\nu^+ + \int |f| d\nu^- < \infty$ and so $f \in L^1(|\nu|)$.

Conversely, suppose $f \in L^1(|\nu|)$. Then $\int |f| d|\nu| = \int |f| d\nu^+ + \int |f| d\nu^- < \infty$. Therefore $\int |f| d\nu^+ < \infty$ and $\int |f| d\nu^- < \infty$. Hence $f \in L^1(\nu^+) \cap L^1(\nu^-)$ and so $f \in L^1(\nu)$.

(b)

Let $f \in L^1(\nu)$. Then

$$\begin{aligned} \left| \int f d\nu \right| &= \left| \int f d\nu^+ - \int f d\nu^- \right| \\ &\leq \left| \int f d\nu^+ \right| + \left| \int f d\nu^- \right| \\ &\leq \int |f| d\nu^+ + \int |f| d\nu^- \\ &= \int |f| d|\nu| \end{aligned}$$

(c)

Let $E \in \mathcal{M}$. Then if f is a measurable function such that $|f| \leq 1$, we have

$$\left| \int_E f d\nu \right| \leq \int_E |f| d|\nu| \leq \int_E d|\nu| = |\nu|(E).$$

It follows that $\sup\{|\int_E f d\nu| : |f| \leq 1\} \leq |\nu|(E)$.

On the other hand, let $X = P \cup N$ be a Hahn decomposition for ν . Since $\nu^+(E) = \nu(E \cap P)$ and $\nu^-(E) = -\nu(E \cap N)$, we can write

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Chapter 2

JS Bruner



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