

Real Analysis

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Chapter 3. Signed Measures and Differentiation

1.

Proof. □

2. If ν is a signed measure, E is ν -null iff $|\nu|(E) = 0$. Also, if ν and μ are signed measures, $\nu \perp \mu$ iff $|\nu| \perp \mu$ iff $\nu^+ \perp \mu$ and $\nu^- \perp \mu$.

Proof. .

Claim 1. E is ν -null iff $|\nu|(E) = 0$

Proof. .

(\implies)

Suppose that E is a ν -null. Since $\nu^+ \perp \nu^-$, there is a partition $\{P, N\}$ of X where N is ν^+ -null and P is ν^- -null. Observe the below,

$$|\nu|(E) = |\nu|(X \cap E) = \nu^+(P \cap E) + \nu^-(N \cap E)$$

If $|\nu|(E) > 0$, without loss of generality, we can let $\nu^+(P \cap E) > 0$. Then note that

$$\nu(P \cap E) = \nu^+(P \cap E) - \nu^-(P \cap E) = \nu^+(P \cap E) > 0$$

But $P \cap E \subset E$, so it is a contradiction.

(\impliedby)

Suppose that $|\nu|(E) = 0$, then since $|\nu|$ is a positive measure, $|\nu|(A) = 0 \forall A \subset E$. Observe the below,

$$|\nu|(A) = \nu^+(A) + \nu^-(A) = 0 \quad \forall A \subset E$$

It means $\nu^+(A) = \nu^-(A) = 0 \forall A \subset E$. It also means that

$$\nu(A) = \nu^+(A) - \nu^-(A) = 0 \quad \forall A \subset E$$

Thus, E is a ν -null □

Claim 2. If ν and μ are signed measures, $\nu \perp \mu$ iff $|\nu| \perp \mu$ iff $\nu^+ \perp \mu$ and $\nu^- \perp \mu$.

Proof. .

$\nu \perp \mu$ iff \exists a partition $\{P, N\}$ of X such that P is μ -null and N is ν -null iff \exists a partition $\{P, N\}$ of X such that P is μ -null and N is $|\nu|$ -null iff $|\nu| \perp \mu$ iff \exists a partition $\{P, N\}$ of X such that P is μ -null and N is $|\nu|$ -null iff \exists a partition $\{P, N\}$ of X such that P is both μ -null and N is ν^+ -null and ν^- -null iff $\nu^+ \perp \mu$ and $\nu^- \perp \mu$. □

Folland Real Analysis Solution Manual

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