

Note: If $f = g$ λ -almost everywhere

Then $T'_f = T'_g$,

where T_f, T_g are the distributions corresponding to f and g respectively.

Def: The essential variation of a function f defined on (a, b) is:

$$\text{ess } V_a^b f = \sup \left\{ \sum_{i=1}^k |f(t_{i+1}) - f(t_i)| \right\}$$

where the supremum is taken over all finite partitions $a < t_1 < \dots < t_{k+1} < b$ such that each t_i is a point of approximate continuity of f .

Note: If $f = g$ λ -almost everywhere

Then $\text{ess } V_a^b f = \text{ess } V_a^b g$

Def: Let μ be a signed finite Radon measure, in the open set Ω .
The norm of μ , is defined as:

$$\|\mu\| := |\mu|(\Omega)$$

We have:

Thm 1: Suppose $f \in L^1(a,b)$. Then:

$f' = \mu$ (in the sense of distributions), $|\mu|(a,b) < \infty$ \iff $\text{ess } \int_a^b f < \infty$

Moreover:

$$\|f'\| = |\mu|(a,b) = \text{ess } \int_a^b f$$

The proof of this Theorem uses the fact that, if μ is a signed finite measure in Ω , then:

$$|\mu|(\Omega) = \sup \left\{ \int_{\Omega} \varphi d\mu : \varphi \in C_c(\Omega), |\varphi| \leq 1 \right\} \quad (1)$$

(1) is clear from the proof of RRT3, Local & Global version. However, we present again the proof next:

Lemma 1: Let μ be a (signed) finite Radon measure in a set

(10.190)

$E \subset \mathbb{R}^n$. Then, for every open set $\Omega \subset E$:

$$|\mu|(\Omega) = \sup \left\{ \int_{\Omega} f d\mu : f \in C_c(\Omega), |f| \leq 1 \right\}.$$

Note: If $E \subsetneq \mathbb{R}^n$, we consider E as a metric space endowed with the induced topology from \mathbb{R}^n . Thus, $\Omega \subset E$ is open in the relative-topology

Proof:

Since $\mu \ll |\mu|$, Radon-Nikodym Theorem yields:

$\exists f \in L^1(E)$ s.t. $\mu = f|\mu|$. That is:

$$\mu(A) = \int_A f d|\mu|, \quad A \subset E \text{ measurable.}$$

Then:

$$|\mu|(A) = \int_A |f| d|\mu|, \quad A \subset E$$

and this implies $|f(x)| = 1, |\mu|$ -a.e. x .

We have therefore:

$$\boxed{\mu = f|\mu|, \quad |f| = 1 \text{ a.e. } x} \quad (2)$$

Choose now a sequence
 $\{f_k\} \subset C_c(\Omega)$ such that:

$$f_k(x) \rightarrow f(x), \quad |\mu|\text{-a.e. } x, \quad |f_k| \leq 1.$$

(We can choose f_k by applying Lusin's Theorem to f).

Since $|\mu|(\Omega) < \infty$, we can apply the Lebesgue Dominated Convergence Theorem:

$$\lim_{k \rightarrow \infty} \int_{\Omega} f_k d\mu = \lim_{k \rightarrow \infty} \int_{\Omega} f_k \cdot f d|\mu|; \text{ by (2)}$$

$$= \int_{\Omega} f \cdot f d|\mu|$$

$$= \int_{\Omega} f^2 d|\mu|$$

$$= \int_{\Omega} d|\mu|; \text{ by (2)}$$

$$= |\mu|(E)$$

Therefore; for every $\varepsilon > 0$, $\exists N(\varepsilon)$ s.t.

$$|\mu|(E) \leq \int_{\Omega} f_k d\mu + \varepsilon, \quad \forall k \geq N(\varepsilon)$$

$$\leq \sup \left\{ \int_{\Omega} f d\mu, f \in C_c(\Omega), |f| \leq 1 \right\} + \varepsilon$$

$$\therefore \boxed{|\mu|(E) \leq \sup \left\{ \int_{\Omega} f d\mu, f \in C_c(\Omega), |f| \leq 1 \right\}} \quad (3)$$

(since ε is arbitrary)

For the reverse inequality:

10.192

$$\int_{\Omega} f d\mu \leq \int_{\Omega} |f| d|\mu|$$

$$\leq \|f\|_{\infty} |\mu|(\Omega)$$

$$\therefore \int_{\Omega} f d\mu \leq |\mu|(\Omega), \quad f \in C_c(\Omega), |f| \leq 1$$

Hence:

$$\boxed{\sup \left\{ \int_{\Omega} f d\mu : f \in C_c(\Omega), |f| \leq 1 \right\} \leq |\mu|(\Omega)} \quad (4)$$

Actually, notice that:

$$|\mu|(\Omega) = \sup \left\{ \int_{\Omega} f d\mu : f \in C_c^{\infty}(\Omega), |f| \leq 1 \right\};$$

Since $C_c^{\infty}(\Omega)$ is dense in $C_c(\Omega)$.

Also:

$$|\mu|(\Omega) = \sup \left\{ \int_{\Omega} f d\mu : f \in C_0(\Omega), |f| \leq 1 \right\}$$

$$= \sup \left\{ \int_{\Omega} f d\mu : f \in C(\Omega), |f| \leq 1 \right\}$$

In fact, for $C_0(\Omega)$ or $C(\Omega)$ we can prove (3) and (4) following

the same proof as in Lemma 1;

$$\text{since: } |\mu|(E) \leq \int_{\Omega} f_k d\mu + \varepsilon, \quad \forall k \geq N(\varepsilon)$$

$$\leq \sup \left\{ \int_{\Omega} f d\mu, f \in C_0(\Omega), |f| \leq 1 \right\} + \varepsilon$$

$$\leq \sup \left\{ \int_{\Omega} f d\mu, f \in C(\Omega), |f| \leq 1 \right\} + \varepsilon$$

At this point, we would like to introduce another version of RRT3:

RRT3 (Compact version). Let $K \subset \mathbb{R}^n$ a compact set. We know that:

$$C(K) = \{f: K \rightarrow \mathbb{R}, f \text{ is continuous}\}$$

is a Banach space with the sup norm.

Then, the map:

$$\Psi: \mathcal{M}(K) \rightarrow (C(K))^*$$

$$\Psi(\mu) = \int_K f d\mu, \quad f \in C(K)$$

is an isometric isomorphism.

Recall:

$$\mathcal{M}(K) = \{\mu: |\mu|(K) < \infty, \mu \text{ Borel regular}\}$$

Note that, since K is compact:

$$C_c(K) = C_0(K) = C(K).$$