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POZNÁMKA O NORME V PRIESTOROCH $L_\infty(S, \mu)$

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Podľa [1], $L_\infty(S, \mu)$ je lineárny priestor podstatne ohraničených merateľných reálnych funkcií na merateľnej množine S so spočítanou additívnou nezápornou mierou μ a s normou $\|f\| = \text{vrai sup}_\mu |f(s)| = \inf_N \sup_{s \in S-N} |f(s)|$, kde $v(\mu, N)$ je totálna variácia μ

na N a $v(\mu, N) = 0$. Z vlastností $L_\infty(S, \mu)$ okamžite plynie, že ak $f \in L_\infty(S, \mu)$, potom

(i) existuje nulová množina $M \subset S$ tak, že $\|f\| \sup_{s \in S-M} |f(s)|$ a pre každé $\xi < \|f\|$ existuje $M_\xi \subset S - M$, že $\mu(M_\xi) > 0$ a $|f(s)| \geq \xi$ pre $s \in M_\xi$.

(ii) ak $f, g \in L_\infty(S, \mu)$ sú L -integrabilné funkcie, potom

$$\int_S |f(s) g(s)| \mu(ds) = \alpha \cdot \int_S |g(s)| \mu(ds) \quad \text{kde } 0 \leq \alpha \leq \|f\|.$$

Platí:

Veta. *Nech $f \in L_\infty(S, \mu)$ je L -integrabilná funkcia a nech $\|f\| = 1$ potom*

$$\lim_{n \rightarrow \infty} \frac{\int_S |f(s)|^{n+1} \mu(ds)}{\int_S |f(s)|^n \mu(ds)} = 1 \quad \text{pre } n = 1, 2, \dots$$

Dôkaz. Podľa (ii) je

$$\int_S |f(s)|^{n+1} \mu(ds) = \alpha_n \int_S |f(s)|^n \mu(ds),$$

kde $0 < \alpha_n \leq \|f\| = 1$ a teda postupnosť α_n je ohraničená s 1. Navyac platí, že $\lim_{n \rightarrow \infty} \alpha_n = 1$. V opačnom prípade by existovalo $\eta, 0 < \eta < 1$ a nekonečná postupnosť n_i taká, že $\alpha_{n_i} \leq \eta < \xi < 1$, kde ξ je ľubovoľné číslo z intervalu $(\eta, 1)$. Potom

$$p_{n_i} = \frac{\frac{1}{\xi} \int_S |f(s)|^{n_i+1} \mu(ds)}{\int_S |f(s)|^{n_i} \mu(ds)} \leq \frac{\eta}{\xi} < 1.$$

Označme $f_\xi(s) = f(s)/\xi$. Podľa (i) existuje $M_\xi \subset S$, $\mu(M_\xi) > 0$ tak, že $\xi \leq |f(s)| \leq 1$ pre každé $s \in M_\xi$ a $1 \leq |f_\xi(s)| \leq 1/\xi = \|f_\xi\|$ pre všetky $s \in M_\xi$. Možeme písať

$$\begin{aligned} p_{n_i} &= \frac{\int_S |f_\xi(s)|^{n_i+1} \mu(ds)}{\int_S |f_\xi(s)|^{n_i} \mu(ds)} = \frac{\int_{M_\xi} |f_\xi(s)|^{n_i+1} \mu(ds) + \int_{S-M_\xi} |f_\xi(s)|^{n_i+1} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds) + \int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds)} = \\ &= \frac{\alpha_{n_i}^{(\xi)} \int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds) + \int_{S-M_\xi} |f_\xi(s)|^{n_i+1} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds) + \int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds)} \end{aligned}$$

kde $1 \leq \alpha_{n_i}^{(\xi)} \leq 1/\xi$, použijúc (ii). Je zrejmé, že $\lim_{n_i \rightarrow \infty} \int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds) = +\infty$

a $\lim_{n_i \rightarrow \infty} \int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds) = 0$, pretože $|f_\xi(s)| < 1$ na $S - (M \cup M_\xi)$. Potom platí

$$\lim_{n_i \rightarrow \infty} \frac{\int_{S-M_\xi} |f_\xi(s)|^{n_i+1} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds)} = \lim_{n_i \rightarrow \infty} \frac{\int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds)} = 0$$

a pre $\varepsilon = (\xi - \eta)/2\eta$ existuje také n_j , že pre všetky $n_i > n_j$ je

$$0 \leq \frac{\int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds)} < \frac{(\xi - \eta)}{2\eta}$$

a potom

$$p_{n_i} = \frac{\alpha_{n_i}^{(\xi)} + \frac{\int_{S-M_\xi} |f_\xi(s)|^{n_i+1} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds)}}{1 + \frac{\int_{S-M_\xi} |f_\xi(s)|^{n_i} \mu(ds)}{\int_{M_\xi} |f_\xi(s)|^{n_i} \mu(ds)}} \geq \frac{\alpha_{n_i}^{(\xi)}}{1 + \frac{(\xi - \eta)}{2\eta}} \geq \frac{1}{1 + \frac{(\xi - \eta)}{2\eta}} = \frac{2\eta}{\eta + \xi} > \frac{\eta}{\xi},$$

čo je v rozpore s predpokladom, že pre všetky n_i platí $p_{n_i} \leq \eta/\xi$.

Dôsledok. *Nech $f \in L_\infty(S, \mu)$ je integrabilná funkcia s kladnou normou. Potom*

$$\|f\|^2 = \lim_{n \rightarrow \infty} \frac{\int_S f(s)^{2(n+1)} \mu(ds)}{\int_S f(s)^{2n} \mu(ds)}.$$

Dôsledok je zrejmý ak v predchádzajúcej vete uvažujeme funkciu $\Phi(s) = f(s)^2 / \|f\|^2$.

Literatúra

[1] *N. Dunford, J. T. Schwartz: Линейные операторы, Москва 1962.*

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