

## 2 Section 7.2

**Proposition 2.1.** *10. Show that in Hölder's Inequality there is equality if and only if there are constants  $\alpha$  and  $\beta$ , not both zero, for which*

$$\alpha \cdot |f|^p = \beta \cdot |g|^q \text{ a.e. on } E.$$

*Proof.* Suppose there exists  $\alpha$  and  $\beta$  satisfy the condition. Without loss of generality, assume  $\beta \neq 0$ . Then

$$\begin{aligned} \int_E |f \cdot g| &= \int_E |f| \cdot \left( \frac{\alpha |f|^p}{\beta} \right)^{1/q} \\ &= \int_E |f|^p \cdot \left( \frac{\alpha}{\beta} \right)^{1/q} \\ &= \left( \int_E |f|^p \right)^{1/p} \left( \frac{\alpha}{\beta} \int_E |f|^p \right)^{1/q} \\ &= \left( \int_E |f|^p \right)^{1/p} \left( \int_E |g|^q \right)^{1/q} \\ &= \|f\|_p \cdot \|g\|_q \end{aligned}$$

If  $f$  or  $g$  is 0 the converse holds by setting  $\beta$  or  $\alpha$  to 0. Now suppose  $f$  and  $g$  are both nonzero and assume

$$\int_E |f \cdot g| = \|f\|_p \cdot \|g\|_q$$

We can rearrange this expression to obtain

$$\int_E \left( \left( \frac{|f|}{\|f\|_p} \right)^p \cdot \frac{1}{p} + \left( \frac{|g|}{\|g\|_q} \right)^q \cdot \frac{1}{q} - \frac{|f|}{\|f\|_p} \cdot \frac{|g|}{\|g\|_q} \right) = 0$$

By Young's Inequality, the integrand is non-negative, so we have

$$\left( \frac{|f|}{\|f\|_p} \right)^p \cdot \frac{1}{p} + \left( \frac{|g|}{\|g\|_q} \right)^q \cdot \frac{1}{q} = \frac{|f|}{\|f\|_p} \cdot \frac{|g|}{\|g\|_q}$$

a.e. on  $E$ , which implies

$$\left( \frac{|f|}{\|f\|_p} \right)^p = \left( \frac{|g|}{\|g\|_q} \right)^q$$

a.e. on  $E$ , so we have  $\alpha \cdot |f|^p = \beta \cdot |g|^q$  a.e. on  $E$ , where  $\alpha = 1/\|f\|_p^p$  and  $\beta = \|g\|_q^q$ .  $\square$

**Proposition 2.2.** *18. Assume  $m(E) < \infty$ . For  $f \in L^\infty(E)$ , show that  $\lim_{p \rightarrow \infty} \|f\|_p = \|f\|_\infty$*

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