

Real Analysis

(Fourth Edition)

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Preface

The first three editions of H.L.Royden's *Real Analysis* have contributed to the education of generations of mathematical analysis students. This fourth edition of *Real Analysis* preserves the goal and general structure of its venerable predecessors—to present the measure theory, integration theory, and functional analysis that a modern analyst needs to know.

The book is divided the three parts: Part I treats Lebesgue measure and Lebesgue integration for functions of a single real variable; Part II treats abstract spaces—topological spaces, metric spaces, Banach spaces, and Hilbert spaces; Part III treats integration over general measure spaces, together with the enrichments possessed by the general theory in the presence of topological, algebraic, or dynamical structure.

The material in Parts II and III does not formally depend on Part I. However, a careful treatment of Part I provides the student with the opportunity to encounter new concepts in a familiar setting, which provides a foundation and motivation for the more abstract concepts developed in the second and third parts. Moreover, the Banach spaces created in Part I, the L^p spaces, are one of the most important classes of Banach spaces. The principal reason for establishing the completeness of the L^p spaces and the characterization of their dual spaces is to be able to apply the standard tools of functional analysis in the study of functionals and operators on these spaces. The creation of these tools is the goal of Part II.

NEW TO THE EDITION

- This edition contains 50% more exercises than the previous edition
- Fundamental results, including Egoroff's Theorem and Urysohn's Lemma are now proven in the text.
- The Borel-Cantelli Lemma, Chebychev's Inequality, rapidly Cauchy sequences, and the continuity properties possessed both by measure and the integral are now formally presented in the text along with several other concepts.

There are several changes to each part of the book that are also noteworthy:

Part I

- The concept of uniform integrability and the Vitali Convergence Theorem are now presented and make the centerpiece of the proof of the fundamental theorem of integral calculus for the Lebesgue integral
- A precise analysis of the properties of rapidly Cauchy sequences in the $L^p(E)$ spaces, $1 \leq p \leq \infty$, is now the basis of the proof of the completeness of these spaces
- Weak sequential compactness in the $L^p(E)$ spaces, $1 \leq p \leq \infty$, is now examined in detail and used to prove the existence of minimizers for continuous convex functionals.

Part II

- General structural properties of metric and topological spaces are now separated into two brief chapters in which the principal theorems are proven.
- In the treatment of Banach spaces, beyond the basic results on bounded linear operators, compactness for weak topologies induced by the duality between a Banach space and its dual is now examined in detail.
- There is a new chapter on operators in Hilbert spaces, in which weak sequential compactness is the basis of the proofs of the Hilbert-Schmidt theorem on the eigenvectors of a compact symmetric operator and the characterization by Riesz and Schuader of linear Fredholm operators of index zero acting in a Hilbert space.

Part III

- General measure theory and general integration theory are developed, including the completeness, and the representation of the dual spaces, of the $L^p(X, \mu)$ spaces for, $1 \leq p \leq \infty$. Weak sequential compactness is explored in these spaces, including the proof of the Dunford-Pettis theorem that characterizes weak sequential compactness in $L^1(X, \mu)$.
- The relationship between topology and measure is examined in order to characterize the dual of $C(X)$, for a compact Hausdorff space X . This leads, via compactness arguments, to (i) a proof of von Neumann's theorem on the existence of unique invariant measures on a compact group and (ii) a proof of the existence, for a mapping on a compact Hausdorff space, of a probability measure with respect to which the mapping is ergodic.

The general theory of measure and integration was born in the early twentieth century. It is now an indispensable ingredient in remarkably diverse areas of mathematics, including probability theory, partial differential equations, functional analysis, harmonic analysis, and dynamical systems. Indeed, it has become a unifying concept. Many different topics can agreeably accompany a treatment of this theory. The companionship between integration and functional analysis and, in particular, between integration and weak convergence, has been fostered here: this is important, for instance, in the analysis of nonlinear partial differential equations (see L.C. Evans' book *Weak Convergence Methods for Nonlinear Partial Differential Equations* [AMS, 1998]).

The bibliography lists a number of books that are not specifically referenced but should be consulted for supplementary material and different viewpoints. In particular, two books on the interesting history of mathematical analysis are listed.

SUGGESTIONS FOR COURSES: FIRST SEMESTER

In Chapter 1, all the background elementary analysis and topology of the real line needed for Part I is established. This initial chapter is meant to be a handy reference. Core material comprises Chapters 2, 3, and 4, the first five sections of Chapter 6, Chapter 7, and the first section of Chapter 8. Following this, selections can be made: Sections 8.2–8.4 are interesting for students who will continue to study duality and compactness for normed linear spaces,

while Section 5.3 contains two jewels of classical analysis, the characterization of Lebesgue integrability and of Riemann integrability for bounded functions.

SUGGESTIONS FOR COURSES: SECOND SEMESTER

This course should be based on Part III. Initial core material comprises Section 17.1, Section 18.1–18.4, and Sections 19.1–19.3. The remaining sections in Chapter 17 may be covered at the beginning or as they are needed later: Sections 17.3–17.5 before Chapter 20, and Section 17.2 before Chapter 21. Chapter 20 can then be covered. None of this material depends on Part II. Then several selected topics can be chosen, dipping into Part II as needed.

- Suggestion 1: Prove the Baire Category Theorem and its corollary regarding the partial continuity of the pointwise limit of a sequence of continuous functions (Theorem 7 of Chapter 10), infer from the Riesz-Fischer Theorem that the Nikodym metric space is complete (Theorem 23 of Chapter 18), prove the Vitali-Hahn-Saks Theorem and then prove the Dunford-Pettis Theorem.
- Suggestion 2: Cover Chapter 21 (omitting Section 20.5) on Measure and Topology, with the option of assuming the topological spaces are metrizable, so 20.1 can be skipped.
- Suggestion 3: Prove Riesz's Theorem regarding the closed unit ball of an infinite dimensional normed linear space being noncompact with respect to the topology induced by the norm. Use this as a motivation for regaining sequential compactness with respect to weaker topologies, then use Helly's Theorem to obtain weak sequential compactness properties of the $L^p(X, \mu)$ spaces, $1 < p < \infty$, if $L^q(X, \mu)$ is separable and, if Chapter 21 has already been covered, weak-* sequential compactness results for Radon measures on the Borel σ -algebra of a compact metric space.

SUGGESTIONS FOR COURSES: THIRD SEMESTER

I have used Part II, with some supplemental material, for a course on functional analysis, for students who had taken the first two semesters; the material is tailored, of course, to that chosen for the second semester. Chapter 16 on bounded linear operators on a Hilbert space may be covered right after Chapter 13 on bounded linear operators on a Banach space, since the results regarding weak sequential compactness are obtained directly from the existence of an orthogonal complement for each closed subspace of a Hilbert space. Part II should be interlaced with selections from Part III to provide applications of the abstract space theory to integration. For instance, reflexivity and weak compactness can be considered in general $L^p(X, \mu)$ spaces, using material from Chapter 19. The above suggestion 1 for the second semester course can be taken in the third semester rather than the second, providing a truly striking application of the Baire Category Theorem. The establishment, in Chapter 21, of the representation of the dual of $C(X)$, where X is a compact Hausdorff space, provides another collection of spaces, spaces of signed Radon measures, to which the theorems of Helly, Alaoglu, and Krein-Milman apply. By covering Chapter 22 on Invariant Measures, the student will encounter applications of Alaoglu's Theorem and the Krein-Milman Theorem to prove the existence of Haar measure on a compact group and the existence of measures with respect to which a mapping is ergodic (Theorem 14 of Chapter 22), and an application

of Helley's Theorem to establish the existence of invariant measures (the Bogoliubov-Krilov Theorem).

I welcome comments at pmf@math.umd.edu. A list of errata and remarks will be placed on www.math.umd.edu/~pmf/RealAnalysis.

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Contents

Preface	iii
I Lebesgue Integration for Functions of a Single Real Variable	1
Preliminaries on Sets, Mappings, and Relations	3
Unions and Intersections of Sets	3
Equivalence Relations, the Axiom of Choice, and Zorn's Lemma	5
1 The Real Numbers: Sets, Sequences, and Functions	7
1.1 The Field, Positivity, and Completeness Axioms	7
1.2 The Natural and Rational Numbers	11
1.3 Countable and Uncountable Sets	13
1.4 Open Sets, Closed Sets, and Borel Sets of Real Numbers	16
1.5 Sequences of Real Numbers	20
1.6 Continuous Real-Valued Functions of a Real Variable	25
2 Lebesgue Measure	29
2.1 Introduction	29
2.2 Lebesgue Outer Measure	31
2.3 The σ -Algebra of Lebesgue Measurable Sets	34
2.4 Outer and Inner Approximation of Lebesgue Measurable Sets	40
2.5 Countable Additivity, Continuity, and the Borel-Cantelli Lemma	43
2.6 Nonmeasurable Sets	47
2.7 The Cantor Set and the Cantor-Lebesgue Function	49
3 Lebesgue Measurable Functions	54
3.1 Sums, Products, and Compositions	54
3.2 Sequential Pointwise Limits and Simple Approximation	60
3.3 Littlewood's Three Principles, Egoroff's Theorem, and Lusin's Theorem	64
4 Lebesgue Integration	68
4.1 The Riemann Integral	68
4.2 The Lebesgue Integral of a Bounded Measurable Function over a Set of Finite Measure	71
4.3 The Lebesgue Integral of a Measurable Nonnegative Function	79
4.4 The General Lebesgue Integral	85
4.5 Countable Additivity and Continuity of Integration	90
4.6 Uniform Integrability: The Vitali Convergence Theorem	92

5	Lebesgue Integration: Further Topics	97
5.1	Uniform Integrability and Tightness: A General Vitali Convergence Theorem	97
5.2	Convergence in Measure	99
5.3	Characterizations of Riemann and Lebesgue Integrability	102
6	Differentiation and Integration	107
6.1	Continuity of Monotone Functions	108
6.2	Differentiability of Monotone Functions: Lebesgue's Theorem	109
6.3	Functions of Bounded Variation: Jordan's Theorem	116
6.4	Absolutely Continuous Functions	119
6.5	Integrating Derivatives: Differentiating Indefinite Integrals	124
6.6	Convex Functions	130
7	The L^p Spaces: Completeness and Approximation	135
7.1	Normed Linear Spaces	135
7.2	The Inequalities of Young, Hölder, and Minkowski	139
7.3	L^p Is Complete: The Riesz-Fischer Theorem	144
7.4	Approximation and Separability	150
8	The L^p Spaces: Duality and Weak Convergence	155
8.1	The Riesz Representation for the Dual of L^p , $1 \leq p < \infty$	155
8.2	Weak Sequential Convergence in L^p	162
8.3	Weak Sequential Compactness	171
8.4	The Minimization of Convex Functionals	174
II	Abstract Spaces: Metric, Topological, Banach, and Hilbert Spaces	181
9	Metric Spaces: General Properties	183
9.1	Examples of Metric Spaces	183
9.2	Open Sets, Closed Sets, and Convergent Sequences	187
9.3	Continuous Mappings Between Metric Spaces	190
9.4	Complete Metric Spaces	193
9.5	Compact Metric Spaces	197
9.6	Separable Metric Spaces	204
10	Metric Spaces: Three Fundamental Theorems	206
10.1	The Arzelà-Ascoli Theorem	206
10.2	The Baire Category Theorem	211
10.3	The Banach Contraction Principle	215
11	Topological Spaces: General Properties	222
11.1	Open Sets, Closed Sets, Bases, and Subbases	222
11.2	The Separation Properties	227
11.3	Countability and Separability	228
11.4	Continuous Mappings Between Topological Spaces	230

11.5	Compact Topological Spaces	233
11.6	Connected Topological Spaces	237
12	Topological Spaces: Three Fundamental Theorems	239
12.1	Urysohn's Lemma and the Tietze Extension Theorem	239
12.2	The Tychonoff Product Theorem	244
12.3	The Stone-Weierstrass Theorem	247
13	Continuous Linear Operators Between Banach Spaces	253
13.1	Normed Linear Spaces	253
13.2	Linear Operators	256
13.3	Compactness Lost: Infinite Dimensional Normed Linear Spaces	259
13.4	The Open Mapping and Closed Graph Theorems	263
13.5	The Uniform Boundedness Principle	268
14	Duality for Normed Linear Spaces	271
14.1	Linear Functionals, Bounded Linear Functionals, and Weak Topologies	271
14.2	The Hahn-Banach Theorem	277
14.3	Reflexive Banach Spaces and Weak Sequential Convergence	282
14.4	Locally Convex Topological Vector Spaces	286
14.5	The Separation of Convex Sets and Mazur's Theorem	290
14.6	The Krein-Milman Theorem	295
15	Compactness Regained: The Weak Topology	298
15.1	Alaoglu's Extension of Helley's Theorem	298
15.2	Reflexivity and Weak Compactness: Kakutani's Theorem	300
15.3	Compactness and Weak Sequential Compactness: The Eberlein-Šmulian Theorem	302
15.4	Metrizability of Weak Topologies	305
16	Continuous Linear Operators on Hilbert Spaces	308
16.1	The Inner Product and Orthogonality	309
16.2	The Dual Space and Weak Sequential Convergence	313
16.3	Bessel's Inequality and Orthonormal Bases	316
16.4	Adjoints and Symmetry for Linear Operators	319
16.5	Compact Operators	324
16.6	The Hilbert-Schmidt Theorem	326
16.7	The Riesz-Schauder Theorem: Characterization of Fredholm Operators	329
III	Measure and Integration: General Theory	335
17	General Measure Spaces: Their Properties and Construction	337
17.1	Measures and Measurable Sets	337
17.2	Signed Measures: The Hahn and Jordan Decompositions	342
17.3	The Carathéodory Measure Induced by an Outer Measure	346

17.4	The Construction of Outer Measures	349
17.5	The Carathéodory-Hahn Theorem: The Extension of a Premeasure to a Measure	352
18	Integration Over General Measure Spaces	359
18.1	Measurable Functions	359
18.2	Integration of Nonnegative Measurable Functions	365
18.3	Integration of General Measurable Functions	372
18.4	The Radon-Nikodym Theorem	381
18.5	The Nikodym Metric Space: The Vitali-Hahn-Saks Theorem	388
19	General L^p Spaces: Completeness, Duality, and Weak Convergence	394
19.1	The Completeness of $L^p(X, \mu)$, $1 \leq p \leq \infty$	394
19.2	The Riesz Representation Theorem for the Dual of $L^p(X, \mu)$, $1 \leq p \leq \infty$	399
19.3	The Kantorovitch Representation Theorem for the Dual of $L^\infty(X, \mu)$	404
19.4	Weak Sequential Compactness in $L^p(X, \mu)$, $1 < p < \infty$	407
19.5	Weak Sequential Compactness in $L^1(X, \mu)$: The Dunford-Pettis Theorem	409
20	The Construction of Particular Measures	414
20.1	Product Measures: The Theorems of Fubini and Tonelli	414
20.2	Lebesgue Measure on Euclidean Space R^n	424
20.3	Cumulative Distribution Functions and Borel Measures on R	437
20.4	Carathéodory Outer Measures and Hausdorff Measures on a Metric Space	441
21	Measure and Topology	446
21.1	Locally Compact Topological Spaces	447
21.2	Separating Sets and Extending Functions	452
21.3	The Construction of Radon Measures	454
21.4	The Representation of Positive Linear Functionals on $C_c(X)$: The Riesz-Markov Theorem	457
21.5	The Riesz Representation Theorem for the Dual of $C(X)$	462
21.6	Regularity Properties of Baire Measures	470
22	Invariant Measures	477
22.1	Topological Groups: The General Linear Group	477
22.2	Kakutani's Fixed Point Theorem	480
22.3	Invariant Borel Measures on Compact Groups: von Neumann's Theorem	485
22.4	Measure Preserving Transformations and Ergodicity: The Bogoliubov-Krilov Theorem	488
	Bibliography	495
	Index	497