2 Section 7.2

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

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

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

$$\int_E |f \cdot g| = \int_E |f| \cdot \left(\frac{\alpha |f|^p}{\beta} \right)^{1/q}$$

$$= \int_E |f|^p \cdot \left(\frac{\alpha}{\beta} \right)^{1/q}$$

$$= \left(\int_E |f|^p \right)^{1/p} \left(\frac{\alpha}{\beta} \int_E |f|^p \right)^{1/q}$$

$$= \left(\int_E |f|^p \right)^{1/p} \left(\int_E |g|^q \right)^{1/q}$$

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

If f or g is 0 the converse holds by setting β or α 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

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

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

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

a.e. on E, which implies

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

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 $\lim_{p \to \infty} \|f\|_p = \|f\|_\infty$.*

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