

HW #2

Please, write clearly and justify all your steps, to get proper credit for your work.

(1) [4 Pts] Let  $1 \leq p < q \leq \infty$ . Prove that  $L^p(\mathbb{R}^n) \cap L^q(\mathbb{R}^n)$  is a Banach space with respect to the norm

$$\|f\| = \|f\|_p + \|f\|_q.$$

(2) [6 Pts] Fix  $1 \leq p < \infty$ .

(a) Let  $S$  be the set of all *really simple functions*, that is, the real-valued functions of the form

$$\sum_{k=1}^N c_k \chi_{[a_k, b_k]},$$

where  $c_k \in \mathbb{R}$  and  $[a_k, b_k]$  are intervals in  $\mathbb{R}$ . Prove that  $S$  is dense in  $L^p(\mathbb{R})$ .

(b) Prove that  $L^p(\mathbb{R})$  is *separable*, that is, it contains a countable dense subset. (Hint: use part (a) combined with the observation that you can choose an appropriate countable subset of  $S$ ).

(c) Show that  $L^\infty(\mathbb{R})$  is not separable. In fact, you can show that for any Lebesgue measurable subset  $E \subset \mathbb{R}$ , then  $L^\infty(E)$  is not separable unless  $\lambda(E) = 0$ .

(3) [4 Pts] Solve Problem 24 from Chapter 10.