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

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

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

$$\begin{split} \int_{E} |f \cdot g| &= \int_{E} |f| \cdot \left(\frac{\alpha |f|^{p}}{\beta} \right)^{1/q} \\ &= \int_{E} |f|^{p} \cdot \left(\frac{\alpha}{\beta} \right)^{1/q} \\ &= \left(\int_{E} |f|^{p} \right)^{1/p} \left(\frac{\alpha}{\beta} \int_{E} |f|^{p} \right)^{1/q} \\ &= \left(\int_{E} |f|^{p} \right)^{1/p} \left(\int_{E} |g|^{q} \right)^{1/q} \\ &= \|f\|_{p} \cdot \|g\|_{q} \end{split}$$

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

$$\int_{E} |f \cdot g| = ||f||_{F} \cdot ||g||_{q}$$

We can rearrange this expression to obtain

$$\int_{B} \left(\left(\frac{|f|}{\|f\|_{p}} \right)^{p} \cdot \frac{1}{p} + \left(\frac{|g|}{\|f\|_{q}} \right)^{q} \cdot \frac{1}{q} - \frac{|f|}{\|f\|_{p}} \cdot \frac{|g|}{\|f\|_{q}} \right) = 0$$

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 $\beta = \|g\|_q^q$.

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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Table of Contents Royden Solutions 4th Edition

- 1. Understanding the eBook Royden Solutions 4th Edition
 - The Rise of Digital Reading Royden Solutions 4th Edition
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Royden Solutions 4th Edition
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Royden Solutions 4th Edition
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Royden Solutions 4th Edition
 - Personalized Recommendations
 - Royden Solutions 4th Edition User Reviews and Ratings
 - Royden Solutions 4th Edition and Bestseller Lists
- 5. Accessing Royden Solutions 4th Edition Free and Paid eBooks
 - Royden Solutions 4th Edition Public Domain eBooks
 - Royden Solutions 4th Edition eBook Subscription Services
 - Royden Solutions 4th Edition Budget-Friendly Options
- 6. Navigating Royden Solutions 4th Edition eBook Formats
 - ePub, PDF, MOBI, and More
 - Royden Solutions 4th Edition Compatibility with Devices
 - Royden Solutions 4th Edition Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Royden Solutions 4th Edition
 - Highlighting and Note-Taking Royden Solutions 4th Edition
 - Interactive Elements Royden Solutions 4th Edition
- 8. Staying Engaged with Royden Solutions 4th Edition

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Royden Solutions 4th Edition
- 9. Balancing eBooks and Physical Books Royden Solutions 4th Edition
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Royden Solutions 4th Edition
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Royden Solutions 4th Edition
 - Setting Reading Goals Royden Solutions 4th Edition
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Royden Solutions 4th Edition
 - Fact-Checking eBook Content of Royden Solutions 4th Edition
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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