

11 Radon-Nikodym derivatives

11.1 Signed measures

Let (X, \mathcal{M}) be a measurable space. A signed measure is a map ν from \mathcal{M} to $(-\infty, \infty]$ with the property that if E_1, E_2, \dots are disjoint elements of \mathcal{M} , then

$$\nu(\cup_j E_j) = \sum_{j=1}^{\infty} \nu(E_j).$$

Notice that this implies that if $\nu(\cup_j E_j) < \infty$, then the sum on the RHS is absolutely convergent, for otherwise it would not be independent of the ordering of the E_j . Sometimes we refer to (unsigned) measures as positive measures to make the distinction clear.

An example of a signed measure is

$$\nu(E) = \int_E f d\mu$$

where (X, \mathcal{M}, μ) is a measure space and f is a fixed real-valued function such that f_- , the negative part of f , is integrable. (This ensures that ν can never take the value $-\infty$, which is not allowed.) In fact, we shall soon prove that this is the only possibility.

Given a signed measure ν , we define the total variation $|\nu| : \mathcal{M} \rightarrow \mathbb{R}$ as follows:

$$|\nu|(E) = \sup \sum_{j=1}^{\infty} |\nu(E_j)|,$$

where we sup over all ways of decomposing E into a countable disjoint union of measurable sets E_j .

Proposition 11.1. *The total variation $|\nu|$ is a positive measure satisfying*

$$\nu \leq |\nu|.$$

Proof: We need to show that

$$|\nu|(E) \leq \sum_{j=1}^{\infty} |\nu(E_j)| \text{ and } |\nu|(E) \geq \sum_{j=1}^{\infty} |\nu(E_j)|$$

whenever E is written as a countable disjoint union of measurable sets E_j .

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To prove \geq , we choose numbers $\alpha_j < |\nu|(E_j)$. Then, we can find a partition $E_j = \cup_i F_{i,j}$ into measurable sets such that

$$\alpha_j \leq \sum_i |\nu(F_{i,j})|.$$

Then $\cup_{i,j} F_{i,j}$ is a partition of E , so we get

$$\sum_j \alpha_j \leq \sum_{i,j} |\nu(F_{i,j})| \leq |\nu|(E).$$

Taking the sup over all possible α_j proves \geq .

To prove \leq , we take a partition of E into measurable sets F_k . Then we have

$$\begin{aligned} \sum_k |\nu(F_k)| &= \sum_k \left| \sum_j \nu(F_k \cap E_j) \right| \\ &\leq \sum_{k,j} |\nu(F_k \cap E_j)| \leq \sum_j |\nu|(E_j). \end{aligned}$$

Since this is true for each way of partitioning E , we find that

$$|\nu|(E) \leq \sum_j |\nu|(E_j)$$

as required.

The statement $\nu \leq |\nu|$ is obvious. \square

We can then write any signed measure as the difference of two positive measures, by writing

$$\nu = \frac{\nu + |\nu|}{2} + \frac{\nu - |\nu|}{2} = \nu_+ + \nu_-.$$

We say that ν is σ -finite if $|\nu|$ is, and then ν_+ and ν_- automatically are as well.

Notice that the finite signed measures on a measurable space (X, \mathcal{M}) form a vector space, denoted $M(X)$.

Theorem 11.2. *$M(X)$ is a complete normed space under the norm*

$$\|\nu\|_{M(X)} = |\nu|(X).$$

Proof: It is straightforward to show that $\|\cdot\|_{M(X)}$ is a norm. Suppose that ν_j is a Cauchy sequence in $M(X)$. Then for each $E \in \mathcal{M}$, $|\nu_n(E) - \nu_m(E)| \rightarrow 0$ as $m, n \rightarrow \infty$, so $\lim_n \nu_n(E)$ exists for each E . Define $\nu(E)$ to be $\lim_n \nu_n(E)$. We need to show that ν is a finite signed measure.

To show countable additivity, suppose that $E = \cup_j E_j$ is a disjoint union of measurable sets.

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Lemma 11.3. *For $\epsilon > 0$ there exists an $N(\epsilon)$ so*

$$\sum_{i=1}^{\infty} |\nu_n(E_i) - \nu_m(E_i)| < \epsilon \text{ for } n, m \geq N(\epsilon).$$

Proof: We write $X = E^c \sqcup \bigsqcup_i E_i$, and use

$$\sum_{i=1}^{\infty} |\nu_n(E_i) - \nu_m(E_i)| \leq |\nu_n(E^c) - \nu_m(E^c)| + \sum_{i=1}^{\infty} |\nu_n(E_i) - \nu_m(E_i)|$$

(as we are adding a non-negative quantity), and then from the definition of the total variation norm, this is

$$\leq |\nu_n - \nu_m|.$$

As ν_j is a Cauchy sequence with respect to the total variation norm, this gives the result. \square

Certainly then, for every integer M ,

$$\sum_{i=1}^M |\nu_n(E_i) - \nu_m(E_i)| < \epsilon \text{ for } n, m \geq N(\epsilon).$$

Taking m to infinity, we find that

$$\sum_{i=1}^M |\nu_n(E_i) - \nu(E_i)| \leq \epsilon \text{ for } n \geq N(\epsilon).$$

Since this is true for all M , we get

$$\sum_{i=1}^{\infty} |\nu_n(E_i) - \nu(E_i)| \leq \epsilon \text{ for } n \geq N(\epsilon). \quad (11.1)$$

Now we can compute

$$\begin{aligned} |\nu(E) - \sum_i \nu(E_i)| &= \lim_n |\nu_n(E) - \sum_i \nu(E_i)| \\ &= \lim_n \left| \sum_i (\nu_n(E_i) - \nu(E_i)) \right| \\ &= \lim_n \sup \left| \sum_i (\nu_n(E_i) - \nu(E_i)) \right| \\ &\leq \lim_n \sup \sum_i |\nu_n(E_i) - \nu(E_i)| \\ &\leq \epsilon \end{aligned}$$

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by (11.1). Since this is true for all ϵ , we see that $\nu(E) = \sum_i \nu(E_i)$, so ν is countably additive, and hence a signed measure. Now (11.1) with E_i a partition of X shows that $\|\nu_n - \nu\|_{M(X)} \rightarrow 0$. This shows that ν is a finite measure and that $\nu_n \rightarrow \nu$ under the total variation norm, completing the proof. \square

11.2 Absolute continuity

Definition 11.4.

1. We say that a signed measure μ is supported on a set A if $\mu(E) = \mu(E \cap A)$ for all $E \in \mathcal{M}$.
2. Two signed measures μ and ν are mutually singular if they are supported on disjoint subsets. This is denoted $\mu \perp \nu$.
3. If ν is a signed measure and μ a positive measure, we say that ν is absolutely continuous w.r.t. μ if

$$\mu(E) = 0 \implies \nu(E) = 0.$$

If $|\nu|$ is a finite measure then this last condition is equivalent to the assertion that for each $\epsilon > 0$ there exists $\delta > 0$ such that

$$\mu(E) < \delta \implies |\nu|(E) < \epsilon,$$

while in general this is a strictly stronger assertion.

Example. Lebesgue measure, delta measures, and $E \mapsto \int_E f$ on \mathbb{R}^n .

Exercise. Give an example where $|\nu|$ is not finite, and the first assertion does not imply the second.

Theorem 11.5 (Radon-Nikodym).

Let μ be a σ -finite positive measure on the measurable space (X, \mathcal{M}) and ν a σ -finite signed measure. Then we can write $\nu = \nu_a + \nu_s$ where ν_a is absolutely continuous w.r.t. μ , and ν_s and μ are mutually singular. Moreover, there exists an extended μ -integrable function f such that

$$\nu_a(E) = \int_E f d\mu.$$

- A function is extended μ -integrable if its negative part is integrable.

Proof: We first prove when μ and ν are both positive and finite measures. Once we have done that, the general case is then not difficult.

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We use Hilbert space ideas. Consider the Hilbert space $L^2(X, \rho)$ where $\rho = \mu + \nu$. Consider the map

$$L^2(X, \rho) \ni \psi \mapsto l(\psi) = \int \psi d\nu.$$

This is a bounded linear functional, since

$$|l(\psi)| \leq \int |\psi| d\nu \leq \int |\psi| d\rho \leq \rho(X)^{1/2} \|\psi\|_{L^2}$$

using Cauchy-Schwarz. Therefore l is inner product with some element g of $L^2(X, \rho)$:

$$\int \psi d\nu = \int \psi g d\rho \text{ for all } \psi \in L^2(X, \rho). \quad (11.2)$$

For any measurable set E , with $\rho(E) > 0$, set $\psi = 1_E$. Then we find that

$$\nu(E) = \int 1_E d\nu = \int 1_E g d\rho,$$

so

$$0 \leq \int 1_E g d\rho \leq \rho(E),$$

which implies that $g \leq 1$ a.e. w.r.t. ρ . By changing g on a set of ρ -measure zero, we can assume that $g \leq 1$ everywhere.

Now we define A to be the set where $g < 1$ and B to be the set where $g = 1$. Putting $\psi = 1_B$, we find that

$$\nu(B) = \int 1_B d\nu = \int 1_B g d\rho = \int 1_B d\rho = \nu(B) + \mu(B).$$

Therefore, $\mu(B) = 0$. Since μ is a positive measure, this means that μ is supported in $B^c = A$. So define

$$\nu_a(E) = \nu(E \cap A), \quad \nu_s(E) = \nu(E \cap B).$$

We have just shown that ν_s and μ are mutually singular. Now we show that ν_a is absolutely continuous w.r.t. μ .

First we reformulate Equation (11.2) as

$$\int \psi(1-g) d\nu = \int \psi g d\mu.$$

It is tempting to try $\psi = (1-g)^{-1}$, which would then give

$$\nu(E) = \int_E d\nu = \int_E (1-g)^{-1}(1-g) d\nu = \int_E (1-g)^{-1} g d\mu$$

and the desired conclusion.

However, this is not allowed since $(1-g)^{-1} \notin L^2(X, \rho)$ necessarily. Instead, we approximate, setting

$$\psi = (1+g+g^2+\dots+g^n)1_{E \cap A}$$

which is bounded and therefore in L^2 . We obtain

$$\int_{E \cap A} (1-g^{n+1}) d\nu = \int_{E \cap A} g \frac{1-g^{n+1}}{1-g} d\mu.$$

Since $g < 1$ on A , $1-g^{n+1} \uparrow 1$ pointwise, so by MCT we get

$$\nu_a(E) = \nu(E \cap A) = \int_{E \cap A} d\nu = \int_{E \cap A} \frac{g}{1-g} d\mu.$$

This shows that ν_a is absolutely continuous and we may take $f = g(1-g)^{-1}$, which (by putting $E = X$) the above equation shows is integrable w.r.t. μ .

To prove for σ -finite, positive measures μ, ν , we write X as the disjoint union of a countable family E_j of sets of finite measure. Let μ_j, ν_j be the restrictions of μ, ν to E_j . Then we can decompose ν_j as $\nu_{j,a} + \nu_{j,s}$ as above. Setting $\nu_a = \sum_j \nu_{j,a}$ and $\nu_s = \sum_j \nu_{j,s}$ we satisfy the conditions of the theorem. To treat the case of a signed measure, we treat the positive and negative parts of ν separately. \square