3.22 Theorem. *Let ν be a regular signed or complex Borel measure on $\mathbb{R}^n$, and let $d\nu = d\lambda + f\, dm$ be its Lebesgue-Radon-Nikodym representation. Then for m-almost every $x \in \mathbb{R}^n$,*

$$\lim_{r \to 0} \frac{\nu(E_r)}{m(E_r)} = f(x)$$

for every family $\{E_r\}_{r>0}$ that shrinks nicely to x.

Proof. It is easily verified that $d|\nu| = d|\lambda| + |f|\, d\mu$, so the regularity of ν implies the regularity of both λ and $f\, dm$ (Exercise 26). In particular, $f \in L^1_{\text{loc}}$, so in view of Theorem 3.21, it suffices to show that if λ is regular and $\lambda \perp m$, then for m-almost every x, $\lambda(E_r)/m(E_r) \to 0$ as $r \to 0$ when E_r shrinks nicely to x. It also suffices to take $E_r = B(r, x)$ and to assume that λ is positive, since for some $\alpha > 0$ we have

$$\left| \frac{\lambda(E_r)}{m(E_r)} \right| \leq \frac{|\lambda|(E_r)}{m(E_r)} \leq \frac{|\lambda|(B(r, x))}{m(E_r)} \leq \frac{|\lambda|(B(r, x))}{\alpha m(B(r, x))}.$$

Assuming $\lambda \geq 0$, then, let A be a Borel set such that $\lambda(A) = m(A^c) = 0$, and let

$$F_k = \left\{ x \in A : \limsup_{r \to 0} \frac{\lambda(B(r, x))}{m(B(r, x))} > \frac{1}{k} \right\}.$$

We shall show that $m(F_k) = 0$ for all k, and this will complete the proof.

The argument is similar to the proof of the maximal theorem. By regularity of λ, given $\epsilon > 0$ there is an open $U_\epsilon \supset A$ such that $\lambda(U_\epsilon) < \epsilon$. Each $x \in F_k$ is the center of a ball $B_x \subset U_\epsilon$ such that $\lambda(B_x) > k^{-1} m(B_x)$. By Lemma 3.15, if $V_\epsilon = \bigcup_{x \in F_k} B_x$ and $c < m(V_\epsilon)$ there exist $x_1, \ldots, x_J$ such that $B_{x_1}, \ldots, B_{x_J}$ are disjoint and

$$c < 3^n \sum_1^J m(B_{x_j}) \leq 3^n k \sum_1^J \lambda(B_{x_j}) \leq 3^n k \lambda(V_\epsilon) \leq 3^n k \lambda(U_\epsilon) \leq 3^n k \epsilon.$$

We conclude that $m(V_\epsilon) \leq 3^n k \epsilon$, and since $F_k \subset V_\epsilon$ and ϵ is arbitrary, $m(F_k) = 0$. ∎

Mathematics For Econ Analysis Proof

Knut Sydsæter,Atle Seierstad,Arne Strom

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