

The Dual of $C_c(X)$.

(Note: Recall that $C_c(X)$ is not complete)
unless X is compact

Let X be a locally compact, Hausdorff topological space.

Recall:

Def: (Radon Measure)

A Borel measure, μ , is Radon if

a.) $\mu(E) = \inf \{ \mu(U) \mid E \subset U, U \text{ open} \} \quad \forall E \in \mathcal{B}_X.$

b.) $\mu(U) = \sup \{ \mu(K) \mid K \subset U, K \text{ compact} \} \quad \forall U \text{ open}$

c.) $\mu(K) < \infty$ for all K compact.

Def: (Positive Linear Functionals)

A linear functional, L , on $C_c(X)$
is called positive if $L(f) \geq 0$ whenever
 $f \geq 0$

Lemma: If L is a positive linear functional on $C_c(X)$, then for each compact $K \subset X$ \exists constant C_K such that

$$|L(f)| \leq C_K \|f\|_\infty$$

for all $f \in C_c(X)$ such that $\text{supp}(f) \subset K$

Proof: Suppose f is real-valued.

Given K compact, choose $\psi \in C_c(X)$ satisfying $\psi(x) \in [0, 1]$ and

$$\psi(x) = 1 \quad \text{for all } x \in K.$$

If $\text{supp}(f) \subset K$, then $|f(x)| \leq \|f\|_\infty \psi(x)$

$$\Rightarrow f(x) \leq \|f\|_\infty \psi(x) \quad \text{and} \quad -f(x) \leq \|f\|_\infty \psi(x).$$

Therefore,

$$L(\|f\|_\infty \psi - f) \geq 0 \quad \text{and} \quad L(\|f\|_\infty \psi + f) \geq 0$$

which implies

$$L(f) \leq \|f\|_\infty L(\psi) \quad \text{and} \quad -L(f) \leq \|f\|_\infty L(\psi)$$

Moreover, $|L(f)| \leq \|f\|_\infty L(\psi)$

Therefore, $C_K = L(\psi) \geq 0 \quad \square$.

Partitions of Unity

Def: (Partition of Unity)

IF (X, τ) is a top. space and $E \subset X$. A partition of unity on E is a collection, $\{h_\alpha\}_{\alpha \in I}$, of continuous functions, $h_\alpha: X \rightarrow [0, 1]$ such that

- Each $x \in X$ has a nbhd on which finitely many h_α 's are non-zero.

- $\sum_{\alpha \in I} h_\alpha = 1$ for $x \in E$.

A partition of unity, $\{h_\alpha\}_{\alpha \in I}$, is subordinate to an open cover, $\{U_\beta\}_{\beta \in B}$, of E if for each $\alpha \in I$ $\exists U_\beta$ with $\text{supp}(h_\alpha) \subset U_\beta$

Prop: (Existence of a Partition of Unity)

Let X be a locally compact, Hausdorff space, $K \subset X$ compact and $\{V_j\}_{j=1}^n$ be an open cover of K . There is a partition of unity on K subordinate to $\{V_j\}_{j=1}^n$ consisting of compactly supported functions.

pf: For each $x \in K$, $x \in V_j$ for some j .

Local compactness $\Rightarrow \exists N_x$ compact s.t.

$x \in N_x \subset V_j$ and $\{\text{int}(N_x)\}_{x \in K}$ is an open cover of K . Therefore,

$$K \subset \bigcup_{m=1}^M N_{x_m} \quad \text{for some } \{x_m\}_{m=1}^M \subset K$$

Define $F_j := \bigcup_{N_{x_m} \subset V_j} N_{x_m}$, F_j is compact and $F_j \subset V_j$

Urysohn's Lemma implies that there exists

$g_1, \dots, g_n \in C_c(X)$ such that

$$\chi_{F_j} \leq g_j \leq \chi_{V_j} \quad \text{and} \quad \text{supp}(g_j) \subset V_j$$

$$\Rightarrow \sum_{j=1}^n g_j \geq 1 \quad \text{on } K \quad \text{since } g_j \geq 1 \text{ on } F_j$$

Urysohn's Lemma again implies
there exists $f \in C_c(X)$ such that
 $f=1$ on K and

$$\text{supp}(f) \subset \left\{ \sum_{i=1}^n g_i > 0 \right\}.$$

Let $g_{n+1} = 1 - f$

Then $\sum_{j=1}^{n+1} g_j > 0$ on X

Finally, define

$$h_j := \frac{g_j}{\sum_{k=1}^{n+1} g_k} \quad \text{for } j=1, \dots, n$$

Therefore, $\text{supp}(h_j) = \text{supp}(g_j) \subset V_j$

and $\sum_{j=1}^n h_j = 1$ on K

□

The Riesz Representation Theorem.

Thm: If L is a positive linear functional on $C_c(X)$, then there is a unique Radon measure μ on X such that

$$L(f) = \int f d\mu \quad \text{for all } f \in C_c(X)$$

Moreover, μ satisfies

$$\mu(U) = \sup \left\{ L(f) \mid f \in C_c(X), f \geq \chi_U, \text{supp}(f) \subset U \right\}$$

for all $U \subset X$ open

and

$$\mu(K) = \inf \left\{ L(f) \mid f \in C_c(X), f \geq \chi_K \right\}$$

for all $K \subset X$ compact.

Proof:

Uniqueness: Urysohn Lemma plus regularity.

Existence: (This is difficult since $\mathcal{X}_E \notin C_c(X)$)

For $U \subset X$ open define

$$\mu(U) = \sup \{ \int L(f) \mid f \in C_c(X), f \geq \chi_U, \text{supp}(f) \subset U \}$$

and for any $E \in \mathcal{P}(X)$ define the outer measure

$$\mu^*(E) := \inf \{ \mu(U) \mid E \subset U, U \text{ open} \}.$$

Claim 1: μ^* is an outer measure

First show that $\mu(U) \leq \sum_{i=1}^{\infty} \mu(V_i)$

$$U \subset \bigcup_{j=1}^{\infty} V_j, \quad V_j \text{ open}.$$

Let $f \in C_c(X)$ $f \geq \chi_U$, $\text{supp}(f) \subset U$.

Let $K := \text{supp}(f)$, then K is compact.

Therefore, $K \subset \bigcup_{j=1}^n V_j$ for some n .

There exists a partition of unity, $\{g_i\}$, on K subordinate to $\{V_j\}_{j=1}^n$

$$\Rightarrow g_j \leq \chi_{V_j}, \quad \text{supp}(g_j) \subset V_j \quad \text{and}$$

$$\sum_{j=1}^{\infty} g_j = 1 \quad \text{on } K.$$

Then
$$f = f \cdot \sum g_j = \sum f \cdot g_j$$

and
$$f \cdot g_j \leq \chi_{V_j}, \quad \text{supp}(f \cdot g_j) \subset V_j.$$

$$\Rightarrow L(f) = \sum_{j=1}^{\infty} L(f g_j) \leq \sum_{j=1}^{\infty} \mu(V_j) \leq \sum_{j=1}^{\infty} \mu(V_j)$$

$$\Rightarrow \mu(U) \leq \sum_{j=1}^{\infty} \mu(V_j)$$

Countable subadditivity for all sets, $E \subset \mathcal{P}(X)$, follows by standard argument

Claim 2: Open sets are μ^* -measurable

We want to show $\mu^*(E \cap U) + \mu^*(E \setminus U) \leq \mu^*(E)$
for all $E \in \mathcal{P}(X)$.

First, suppose E is open. Then $E \cap U$ is open and thus

$$\mu^*(E \cap U) = \mu(E \cap U)$$