

**Info**

This note [found here](#)  
as a part of [a collection](#)  
is written (completely with human hands) by [Rupadarshi Ray](#),  
created on February 19, 2026 11:57:57 AM,  
and was last modified on February 19, 2026 12:38:30 PM.

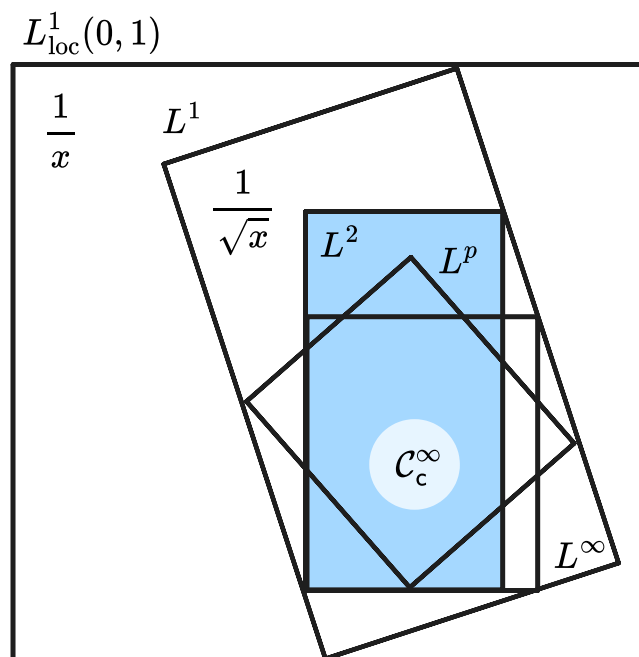
## Measurable functions

$$\mathbb{E}([0, 1]) = \mathbb{E}(0, 1), \mathbb{E}([-\pi, \pi]) = \mathbb{E}(S^1)$$

We have

$$\begin{aligned} L^1(0, 1) &> L^2(0, 1) > \dots \\ = L^1[0, 1] &> = L^2[0, 1] > \dots \\ = L^1_{\text{loc}}[0, 1] & & \\ \wedge & & \wedge? \\ L^1_{\text{loc}}(0, 1) &> L^2_{\text{loc}}(0, 1) > \dots \end{aligned}$$

[1]



- [stamp](#) stamp
  - [Rf](#) subobjects of and functions on  $\mathbb{R}^n, T^n, S^n, \mathbb{C}^n$ 
    - [Lmeas](#) Lebesgue measurable subsets of and functions on  $\mathbb{R}^n, T^n, S^n$ 
      - [unit mass](#)  $E([0, 1]) = E(0, 1), E([-π, π]) = E(S^1)$

And it has 15 siblings.

- [stamp](#) stamp
  - [Rf](#) subobjects of and functions on  $\mathbb{R}^n, T^n, S^n, \mathbb{C}^n$ 
    - [Lmeas](#) Lebesgue measurable subsets of and functions on  $\mathbb{R}^n, T^n, S^n$ 
      - [BMO](#) Functions with uniformly bounded mean oscillations on cubes
      - [decom bd](#) Chebyshev's inequality
      - [decom CZ](#) Calderon-Zygmund decomposition
      - [density](#) Lebesgue density of measurable sets
      - [DMO](#) Functions with uniformly bounded mean oscillations on dyadic cubes
      - [End int](#) Volterra operator  $\int_{[0, -]} : L^1_{loc}[0, 1] \rightarrow \mathcal{C}[0, 1]$
      - [f](#) Measurable functions on  $\mathbb{R}^n$
      - [f quant](#)  $(\epsilon, n)$ -measurable function
      - [int](#) Integrability and integral of measurable functions on  $\mathbb{R}^n$
      - [int HL](#) Hardy-Littlewood maximal functions of  $L^1_{loc}(\mathbb{R}^n)$
      - [int mean](#) Lebesgue averaging and differentiation
      - [int monotone](#) Integrals of a monotonically converging sequence of functions
      - [int undergraph](#) Lebesgue integral from measure of undergraph
      - [Lorentz](#)  $L^{p,q}$
      - [unit mass](#)  $E([0, 1]) = E(0, 1), E([-π, π]) = E(S^1)$

1.

**Proposition:** Let  $(X, \mu)$  be a measure space such that  $\mu(X) < \infty$ . We have

$$0 < p < q \leq \infty \implies L^p(X, \mu) \subseteq L^q(X, \mu)$$

$$\text{and } \|f\|_p \leq \|f\|_q \mu(X)^{\frac{1}{p} - \frac{1}{q}}$$

Thus, in particular

- for  $\mu(X) = 1$

$$L^1 \supseteq L^2 \supseteq \dots \supseteq L^\infty$$

$$\| \cdot \|_1 \leq \| \cdot \|_2 \leq \dots \leq \| \cdot \|_\infty$$

- the inclusions

$$\iota : (L^p(X, \mu), \| \cdot \|_p) \hookrightarrow (L^q(X, \mu), \| \cdot \|_q)$$

are continuous(?) for  $0 < p < q < \infty$  and has a dense image.

