

$$\lim_{\substack{|B| \rightarrow 0 \\ B \ni x}} \frac{1}{|B|} \int_B |f(y) - f(x)|^p dy = 0,$$

where the limit is taken over all open balls B containing x and shrinking to $\{x\}$.

(c) Conclude that for any f in $L^1_{\text{loc}}(\mathbf{R}^n)$ and for almost all $x \in \mathbf{R}^n$ we have

$$\lim_{\substack{|B| \rightarrow 0 \\ B \ni x}} \frac{1}{|B|} \int_B f(y) dy = f(x),$$

where the limit is taken over all open balls B containing x and shrinking to $\{x\}$.

[Hint: (a) Define an oscillation $O_f(y) = \limsup_{\varepsilon \rightarrow 0} |T_\varepsilon(f)(y)|$. For all f in $L^p(X)$ and $g \in D$ we have that $O_f(y) \leq KO_{f-g}(y)$. Then use the argument in the proof of Theorem 2.1.14. (b) Apply part (a) with

$$T_\varepsilon(f)(x) = \sup_{B(z, \varepsilon) \ni x} \left(\frac{1}{|B(z, \varepsilon)|} \int_{B(z, \varepsilon)} |f(y) - f(x)|^p dy \right)^{1/p},$$

observing that $T_*(f) = \sup_{\varepsilon > 0} T_\varepsilon(f) \leq \max(1, 2^{\frac{1-p}{p}})(|f| + M(|f|^p)^{\frac{1}{p}})$. (c) Follows from part (b) with $p = 1$. Note that part (b) can be proved without part (a) but using part (c) as follows: for every rational number a there is a set E_a of Lebesgue measure zero such that for $x \in \mathbf{R}^n \setminus E_a$ we have $\lim_{B \ni x, |B| \rightarrow 0} \frac{1}{|B|} \int_B |g(y) - a|^p dy = |g(x) - a|^p$, since the function $y \mapsto |f(y) - a|^p$ is in $L^1_{\text{loc}}(\mathbf{R}^n)$. By considering an enumeration of the rationals, find a set of measure zero E such for $x \notin E$ the preceding limit exists for all rationals a and by continuity for all real numbers a , in particular for $a = g(x)$.]

2.1.11. Let f be in $L^1(\mathbf{R})$. Define the right maximal function $M_R(f)$ and the left maximal function $M_L(f)$ as follows:

$$M_L(f)(x) = \sup_{r > 0} \frac{1}{r} \int_{x-r}^x |f(t)| dt,$$

$$M_R(f)(x) = \sup_{r > 0} \frac{1}{r} \int_x^{x+r} |f(t)| dt.$$

(a) Show that for all $\alpha > 0$ and $f \in L^1(\mathbf{R})$ we have

$$|\{x \in \mathbf{R} : M_L(f)(x) > \alpha\}| = \frac{1}{\alpha} \int_{\{M_L(f) > \alpha\}} |f(t)| dt,$$

$$|\{x \in \mathbf{R} : M_R(f)(x) > \alpha\}| = \frac{1}{\alpha} \int_{\{M_R(f) > \alpha\}} |f(t)| dt.$$

(b) Extend the definition of $M_L(f)$ and $M_R(f)$ for $f \in L^p(\mathbf{R})$ for $1 \leq p \leq \infty$. Show that M_L and M_R map L^p to L^p with norm at most $p/(p-1)$ for all p with $1 < p < \infty$.

(c) Construct examples to show that the operator norms of M_L and M_R on $L^p(\mathbf{R})$ are exactly $p/(p-1)$ for $1 < p < \infty$.