

(4) $p \in [1, \infty) \Rightarrow$ simple integrable functions are dense in $L^p(\mu; X)$

Proof: Let $f \in L^p(\mu; X)$. Then f is strongly μ -measurable.

So there is a sequence (M_n) of simple measurable functions s.t. $M_n \rightarrow f$ a.s.

Define $f_n : \Omega \rightarrow X$ by

$$f_n(\omega) = \begin{cases} M_n(\omega), & \text{if } \|f(\omega) - M_n(\omega)\| \leq 2\|f(\omega)\| \\ 0 & \text{otherwise} \end{cases}$$

Then:

- f_n is a simple function

- f_n is measurable

(as $\{\omega; \|f(\omega) - M_n(\omega)\| \leq 2\|f(\omega)\|\} \in \Sigma$)

- $f_n \rightarrow f$ a.s.

Let $\omega \in \Omega$ be such that $M_n(\omega) \rightarrow f(\omega)$

- $f(\omega) \neq 0 \Rightarrow \exists n_0 \forall n \geq n_0 \|f(\omega) - M_n(\omega)\| < 2\|f(\omega)\|$
then for $n \geq n_0$ $f_n(\omega) = M_n(\omega) \rightarrow f(\omega)$

- $f(\omega) = 0 \Rightarrow f_n(\omega) = 0$ for each $n \in \mathbb{N}$

- $\|f(\omega) - f_n(\omega)\| \leq 2\|f(\omega)\|$ for each $\omega \in \Omega$

Hence $\int \|f(\omega) - f_n(\omega)\|^p d\mu(\omega) \leq \int \|f(\omega)\|^p d\mu(\omega) < \infty$

$\Rightarrow f - f_n \in L^p(\mu; X) \Rightarrow f_n \in L^p(\mu; X) \Rightarrow$
 f_n simple integrable

- $\|f(\omega) - f_n(\omega)\|^p \rightarrow 0$ a.s., $2\|f(\omega)\|^p$ is a majorant,
so $\int \|f_n(\omega) - f(\omega)\|^p d\mu(\omega) \rightarrow 0$ by Lebesgue dom. conv. th.
Hence $f_n \rightarrow f$ in $L^p(\mu; X)$

(5) If $p \in [1, \infty)$, $L^p(\mu)$ separable, X separable,
then $L^p(\mu; X)$ is separable.

Proof Let $\{z_n, n \in \mathbb{N}\}$ be a dense subset of X
Let $\{h_n, n \in \mathbb{N}\}$ be a dense subset of $L^p(\mu; X)$

We will show that

$$A = \left\{ \sum_{j=1}^k z_{n_j} h_{m_j} ; n_1, \dots, n_k \in \mathbb{N}, m_1, \dots, m_k \in \mathbb{N} \right\}$$

is a dense subset of $L^p(\mu; X)$

① A is stable, $A \subset L^p(\mu; X)$

$$z \in X, h \in L^p(\mu) \Rightarrow z \cdot h \in L^p(\mu; X), \|z \cdot h\|_p = \|z\| \cdot \|h\|_p$$

$\Gamma z h$ has separable range ($\subset \text{span} \{z\}$)
 $z h$ is μ -measurable

$$\left(\int_{\Sigma} \|z \cdot h(\omega)\|_{d\mu(\omega)}^p = \int_{\Sigma} \|z\|^p \cdot |h(\omega)|^p d\mu(\omega) = \|z\|^p \cdot \|h\|_p^p \right)$$

② Let $f \in L^p(\mu; X)$ and $\varepsilon > 0$.

By (a) there is g_1 , simple integrable,

$$\text{such that } \|g_1 - f\|_p < \frac{\varepsilon}{3}$$

Then $g_1 = \sum_{j=1}^k x_j \chi_{E_j}$, where $x_j \in X$
 $E_j \in \Sigma$ μ -disjoint
 $\mu(E_j) < \infty$ for each j .

③ Find $m_1, \dots, m_k \in \mathbb{N}$ s.t. $\|z_{n_j} - t_j\|$ is so small

$$\text{+ have } \sum_{j=1}^k \|x_j - z_{n_j}\|^p \mu(E_j) < \left(\frac{\varepsilon}{3}\right)^p$$

and set

$$g_2 := \sum_{j=1}^k z_{n_j} \chi_{E_j}$$

$$\text{Then } \|g_2 - g_1\|_p < \frac{\varepsilon}{3}$$

④ Find $m_1, \dots, m_k \in \mathbb{N}$ s.t. $\|\chi_{E_j} - h_{m_j}\|_p$ is so small

$$\text{+ have } \sum_{j=1}^k \|z_{n_j}\| \|\chi_{E_j} - h_{m_j}\|_p < \frac{\varepsilon}{3}$$

$$\text{Then } g_3 := \sum_{j=1}^k z_{n_j} h_{m_j} \in A \text{ and } \|g_3 - g_2\|_p < \frac{\varepsilon}{3}$$

To sum up: $\|g_3 - f\|_p < \varepsilon$