

Lemma to Fatou's lemma: Suppose  $f_n \rightarrow f$  pointwise.

Define  $g_n = \inf \{f_k : k \geq n\}$ ,

claim  $g_n \rightarrow f$  pointwise.

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Let  $x \in \mathbb{R}$  and  $\varepsilon > 0$ ,

Since  $f_k \rightarrow f$  pointwise there is  $N \in \mathbb{N}$  such that  $|f_k(x) - f(x)| < \varepsilon/2$  for all  $k \geq N$ .

Claim  $|g_n(x) - f(x)| < \varepsilon$  for all  $n \geq N$ .

Let  $n \geq N$ . By hypothesis

$$|f_k(x) - f(x)| < \varepsilon/2 \text{ for all } k \geq n.$$

Therefore

$$-\varepsilon/2 < f_k(x) - f(x) < \varepsilon/2 \text{ for all } k \geq n$$

Therefore

$$-\varepsilon/2 \leq \inf \{f_k(x) - f(x) : k \geq n\} \leq \varepsilon/2$$

Therefore

$$-\varepsilon/2 \leq g_n(x) - f(x) \leq \varepsilon/2$$

or in other words

$$|g_n(x) - f(x)| \leq \varepsilon/2 < \varepsilon.$$