

ExtensionFor $n=3$, consider the function

$$h: \mathbb{R}^3 \setminus \{0\} \rightarrow \mathbb{R}$$

$$x \mapsto \frac{1}{\|x\|}$$

and observe that $h \in L^1_{loc}(\mathbb{R}^3)$.
Then $T_h \in \mathcal{D}'(\mathbb{R}^3)$.

<proof>

$$L^1_{loc}(\mathbb{R}^3)$$

$$= \{h: \mathbb{R}^3 \rightarrow \mathbb{R} \mid \int_{B(y,1)} |h(x)| dx < +\infty$$

$$\text{for any } y \in \mathbb{R}^3\}$$

We consider

$$h: \mathbb{R}^3 \rightarrow \mathbb{R}$$

$$x \mapsto \frac{1}{\|x\|}$$

with $h(0) = \infty$.Let $y \in \mathbb{R}^3$ be arbitrary.

WTS

$$\int_{B(y,1)} |h(x)| dx < +\infty$$

To emphasize that this integral is Lebesgue, we use the following notation.

$$\int_{B(y,1)} |h(x)| dx = \int_{B(y,1)} |h| d\mu$$

where μ is Lebesgue measure.1) If $0 \notin B(y,1)$, then

$$\int_{B(y,1)} |h| d\mu \leq \int_{B(y,1)} h d\mu$$

$$\leq \sup_{x \in B(y,1)} h(x) \mu(B(y,1))$$

Since h is continuous on $\overline{B(y,1)}$, which is compact, one has

$$\sup_{x \in \overline{B(y,1)}} h(x) < +\infty$$

$$\text{Thus, } \int_{B(y,1)} |h| d\mu < +\infty$$

(ii) If $0 \in B(y,1)$, then $0 \in B(y,2)$.Since $B(y,2)$ is open, $\exists \varepsilon > 0$ s.t.
 $B(0,\varepsilon) \subset B(y,2)$.

Then

$$\int_{B(y,1)} |h| d\mu$$

$$\leq \int_{B(y,2)} h d\mu$$

$$\leq \underbrace{\int_{B(0,\varepsilon)} h d\mu}_{I_1} + \underbrace{\int_{B(y,2) \setminus B(0,\varepsilon)} h d\mu}_{I_2}$$

As with (i), we have $I_2 < +\infty$.Set $h_n: \mathbb{R}^3 \rightarrow \mathbb{R}$

$$x \mapsto \frac{1}{\|x\| + \frac{1}{n}}$$

Since h_n is continuous, h_n is $\mathcal{B}(\mathbb{R}^3)$ measurable.If $x \neq 0$, then

$$\lim_{n \rightarrow \infty} h_n(x) = \frac{1}{\|x\|} = h(x)$$

If $x = 0$, then

$$\lim_{n \rightarrow \infty} h_n(0) = \lim_{n \rightarrow \infty} n = \infty = h(0)$$

Thus $h_n \rightarrow h$ ($n \rightarrow \infty$)Also, $h_n \geq 0$ and $h_n \leq h_{n+1}$ for $n \in \mathbb{N}$.

By the monotone convergence theorem,

$$I_1 = \lim_{n \rightarrow \infty} \int_{B(0,\varepsilon)} h_n d\mu$$

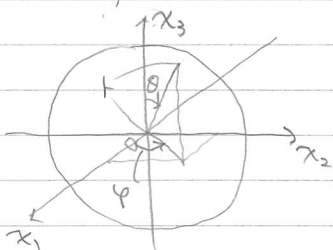
$$\text{Set } I_n = \int_{B(0, \varepsilon)} h_n d\mu$$

Since h_n is continuous,

$$I_n = \int_{B(0, \varepsilon)} h_n(x) dx \quad (\text{Riemann})$$

$$= \int_{B(0, \varepsilon)} \frac{1}{\|x\| + \frac{1}{n}} dx$$

Using the spherical coordinate system, one has



$$I_n = \int_0^\varepsilon dt \int_0^\pi d\theta \int_0^{2\pi} \frac{1}{t + \frac{1}{n}} t^2 \sin\theta d\varphi$$

$$= 2\pi \int_0^\varepsilon dt \frac{t^2}{t + \frac{1}{n}} \left[-\cos\theta \right]_0^\pi$$

$$= 4\pi \int_0^\varepsilon \frac{t^2}{t + \frac{1}{n}} dt$$

Set $s = t + \frac{1}{n}$ Then

$$I_n = 4\pi \int_{\frac{1}{n}}^{\frac{1}{n} + \varepsilon} \frac{(s - \frac{1}{n})^2}{s} ds$$

$$= 4\pi \int_{\frac{1}{n}}^{\frac{1}{n} + \varepsilon} \left(s - \frac{2}{n} + \frac{1}{n^2 s} \right) ds$$

$$= 4\pi \left[\frac{1}{2} s^2 - \frac{2}{n} s + \frac{1}{n^2} \log|s| \right]_{\frac{1}{n}}^{\frac{1}{n} + \varepsilon}$$

$$= 2\pi \left(\varepsilon^2 + \frac{2}{n} \varepsilon \right) - \frac{8\pi}{n} \cdot \varepsilon$$

$$+ \frac{1}{n^2} \log \left| \frac{\frac{1}{n} + \varepsilon}{\frac{1}{n}} \right|$$

$$= 2\pi \varepsilon^2 - \frac{4\pi \varepsilon}{n} + \frac{\log |n\varepsilon + 1|}{n^2}$$

$$\rightarrow 2\pi \varepsilon^2 \quad (n \rightarrow \infty)$$

Thus, $I_1 = \lim_{n \rightarrow \infty} I_n = 2\pi \varepsilon^2 < +\infty$.

Hence,

$$\int_{B(0, 1)} |h| d\mu \leq I_1 + I_2 < +\infty$$

Thus, $h \in L^1_{loc}(\mathbb{R}^3)$

Hence, $T_h \in D'(\mathbb{R}^3)$

Remark

If we assumed

$I_1 = \int_{B(0, \varepsilon)} h(x) dx$ (Riemann), then

$$I_1 = \int_0^\varepsilon dt \int_0^\pi d\theta \int_0^{2\pi} \frac{1}{t} t^2 \sin\theta d\varphi$$

$$= 2\pi \int_0^\varepsilon dt \cdot t \left[-\cos\theta \right]_0^\pi$$

$$= 4\pi \int_0^\varepsilon t dt$$

$$= 4\pi \left[\frac{1}{2} t^2 \right]_0^\varepsilon$$

$$= 2\pi \varepsilon^2$$