

We set

$$\chi_\epsilon(x) = \frac{1}{\epsilon^n} \chi\left(\frac{x}{\epsilon}\right).$$

If $\text{supp } \chi = K$, then $\text{supp } \chi_\epsilon = \epsilon K$ and

$$\int_{\mathbb{R}^n} \chi_\epsilon(x) dx = 1.$$

$\Gamma \quad x \in K^c \Rightarrow \chi(x) = 0 \quad \chi_\epsilon(\epsilon x) = \frac{1}{\epsilon^n} \chi\left(\frac{\epsilon x}{\epsilon}\right) = \frac{1}{\epsilon^n} \chi(x)$
 $= 0 \Rightarrow \epsilon x \in (\epsilon K)^c$
 Suppose $\epsilon x \notin \text{supp } \chi_\epsilon$ when $x \in \text{supp } \chi$.
 $\Rightarrow \chi_\epsilon(\epsilon x) = 0$ and $\chi(x) = 0$ or not 0.
 If $\chi(x) \neq 0$, since $\chi_\epsilon(\epsilon x) = \frac{1}{\epsilon^n} \chi(x) = 0$, contradiction.
 $\Rightarrow \chi(x) = 0 \Rightarrow$

Let $L_1 = \{x \in \mathbb{R}^n \mid \chi(x) \neq 0\}$ $L_2 = \{x \in \mathbb{R}^n \mid \chi_\epsilon(x) \neq 0\}$.
 $\Rightarrow \forall x \in L_1 \Rightarrow \chi(x) \neq 0 \Rightarrow \chi_\epsilon(\epsilon x) \neq 0 \Rightarrow \epsilon x \in L_2$
 $\Rightarrow \epsilon L_1 \subset L_2$ Similarly, $\epsilon L_2 \subset L_1 \Rightarrow \epsilon L_1 = L_2$
 \Rightarrow Since $\text{supp } \chi = \overline{L_1}$ & $\text{supp } \chi_\epsilon = \overline{\epsilon L_2}$, $\Rightarrow \overline{L_1} = \overline{\epsilon L_2}$.

$$\int_{\mathbb{R}^n} \chi_\epsilon(x) dx = \int_{\mathbb{R}^n} \frac{1}{\epsilon^n} \chi\left(\frac{x}{\epsilon}\right) dx = \int_{\mathbb{R}^n} \chi(x') dx' = 1 \quad \square$$

We remark that

$$T_{\chi_\epsilon} \longrightarrow \delta \quad \text{as } \epsilon \rightarrow 0$$

in the sense that for any test function $\varphi \in C_c^\infty(\mathbb{R}^n)$

$$\lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^n} \chi_\epsilon(x) \varphi(x) dx = \varphi(0).$$

To see this, simply note that

$$\min_{x \in K} \varphi(x) \leq \int_{\mathbb{R}^n} \chi_\epsilon(x) \varphi(x) dx \leq \max_{x \in K} \varphi(x),$$