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properties of Riemann–Stieltjes integral

Canonical name	PropertiesOfRiemannStieltjesIntegral
Date of creation	2013-03-22 18:54:59
Last modified on	2013-03-22 18:54:59
Owner	pahio (2872)
Last modified by	pahio (2872)
Numerical id	12
Author	pahio (2872)
Entry type	Topic
Classification	msc 26A42
Synonym	properties of Riemann-Stieltjes integral
Related topic	ProductAndQuotientOfFunctionsSum
Related topic	FactsAboutRiemannStieltjesIntegral

Denote by $R(g)$ the set of bounded real functions which are <http://planetmath.org/node/3187> Stieltjes integrable with respect to a given monotonically nondecreasing function g on a given interval.

The <http://planetmath.org/node/3187> Riemann–Stieltjes integral is a generalisation of the Riemann integral, and both have properties; N.B. however the items 5, 7 and 9.

1. If $f_1, f_2 \in R(g)$ on $[a, b]$, then also $f_1 + f_2, cf_1 \in R(g)$ on $[a, b]$ and $\int_a^b (f_1 + f_2) dg = \int_a^b f_1 dg + \int_a^b f_2 dg$, $\int_a^b cf_1 dg = c \int_a^b f_1 dg$.
2. If $f_1, f_2 \in R(g)$ on $[a, b]$, then also $f_1 f_2 \in R(g)$ on $[a, b]$.
3. If $f_1, f_2 \in R(g)$ on $[a, b]$ and $\inf_{x \in [a, b]} |f_2(x)| > 0$, then also $\frac{f_1}{f_2} \in R(g)$ on $[a, b]$.
4. If $f_1, f_2 \in R(g)$ and $f_1 \leq f_2$ on $[a, b]$, then $\int_a^b f_1 dg \leq \int_a^b f_2 dg$.
5. If $f \in R(g)$ on $[a, b]$, and V_g is the total variation of g on $[a, b]$, then $\left| \int_a^b f dg \right| \leq \sup_{x \in [a, b]} f(x) \cdot V_g$.
6. If $f \in R(g)$ on $[a, b]$, then also $|f| \in R(g)$ on $[a, b]$ and $\left| \int_a^b f dg \right| \leq \int_a^b |f| dg$.
7. If $f \in R(g)$ and $m \leq f(x) \leq M$ on $[a, b]$, then $m[g(b) - g(a)] \leq \int_a^b f dg \leq M[g(b) - g(a)]$.
8. If $f \in R(g)$ on $[a, b]$ and on $[b, c]$, then also $f \in R(g)$ on $[a, c]$ and $\int_a^c f dg = \int_a^b f dg + \int_b^c f dg$.
9. If $f \in R(g_1), R(g_2)$ on $[a, b]$, then $f \in R(g_1 + g_2)$ on the same interval and $\int_a^b f d(g_1 + g_2) = \int_a^b f dg_1 + \int_a^b f dg_2$.
10. If $f \in R(g)$ on $[a, b]$, then $g \in R(f)$ on the same interval and one can integrate by parts: $\int_a^b f dg = f(b)g(b) - f(a)g(a) - \int_a^b g df$.