Chapter 6: The Riemann-Stieltjes Integral

Exercise 6.1. *Suppose α increases on $[a, b]$, $a \leq x_0 \leq b$, α is continuous at x_0, $f(x_0) = 1$, and $f(x) = 0$ if $x \neq x_0$. Prove that $f \in \mathscr{R}(\alpha)$ and that $\int f d\alpha = 0$.*

Given $\epsilon > 0$. For any partition $P = \{a = p_0, p_1, ..., p_{n-1}, p_n = b\}$, where $a = p_0 \leq p_1 \leq \cdots \leq p_{n-1} \leq p_n = b$, we have to compute $L(P, f, \alpha)$ and $U(P, f, \alpha)$.

Claim 1. $L(P, f, \alpha) = 0$.
Proof of Claim 1. $m_i = 0$ since $\inf f(x) = 0$ on any subinterval of $[a, b]$. So $L(P, f, \alpha) = \sum m_i \Delta\alpha_i = 0$. Here we don't need the condition that α is continuous at x_0. □

Claim 2. *For any $\epsilon > 0$, there exists a partition P such that $U(P, f, \alpha) < \epsilon$.*
Proof of Claim 2. Let $x_0 \in [p_{i_0-1}, p_{i_0}]$ for some i_0. Then $M_i = \sup_{p_{i-1} \leq x \leq p_i} f(x) = 0$ if $i \neq i_0$, and $M_{i_0} = 1$. So

$$U(P, f, \alpha) = \sum M_i \Delta\alpha_i = \Delta\alpha_{i_0}.$$

It is not true for any arbitrary α. (For example, α has a jump on $x = x_0$.) Luckily, α is continuous at x_0. So for $\epsilon > 0$, there exists $\delta > 0$ such that $|\alpha(x) - \alpha(x_0)| < \frac{\epsilon}{2}$ whenever $|x - x_0| < \delta$ (and $x \in [a, b]$). Now we pick a nice partition

$$P = \{a, x_0 - \delta_1, x_0 + \delta_2, b\},$$

where $\delta_1 = \min(\delta, x_0 - a) \geq 0$ and $\delta_2 = \min(\delta, b - x_0) \geq 0$. $x_0 \in [x_0 - \delta_1, x_0 + \delta_2]$ and $\Delta\alpha$ on $[x_0 - \delta_1, x_0 + \delta_2]$ is

$$\begin{aligned} \alpha(x_0 + \delta_2) - \alpha(x_0 - \delta_1) &= (\alpha(x_0 + \delta_2) - \alpha(x_0)) + (\alpha(x_0) - \alpha(x_0 - \delta_1)) \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon. \end{aligned}$$

Therefore, $U(P, f, \alpha) < \epsilon$. □

Proof (Definition 6.2). By Claim 1 and 2 and notice that $U(P, f, \alpha) \geq 0$ for any partition P,

$$\begin{aligned} \overline{\int_a^b} f d\alpha &= \inf U(P, f, \alpha) = 0, \\ \underline{\int_a^b} f d\alpha &= \sup L(P, f, \alpha) = 0, \end{aligned}$$

the inf and sup again being taken over all partitions. Hence $f \in \mathscr{R}(\alpha)$ and that $\int f d\alpha = 0$ by Definition 6.2. □

Proof (Theorem 6.5). By Claim 1 and 2,

$$0 \leq U(P, f, \alpha) - L(P, f, \alpha) < \epsilon.$$

Hence $f \in \mathscr{R}(\alpha)$ by Theorem 6.5. Furthermore,

$$\int f d\alpha = \underline{\int_a^b} f d\alpha = \sup L(P, f, \alpha) = 0.$$

□