

Homework-5

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January 23, 2021

55. Riemann-Stieltjes Integration with Respect to Functions of Bounded Variation

Exercise-55.3:.

(a) $\int_0^3 \sqrt{x} dx^3$

since $\alpha(x) = x^3$ is continuous and differentiable on $[0, 3] \Rightarrow$

$$\begin{aligned} &= \int_0^3 \sqrt{x} dx^3 = \int_0^3 \sqrt{x} 3x^2 dx = 3 \int_0^3 \sqrt{x} x^2 dx \\ &= 3 \left(\frac{x^{\frac{5}{2}+1}}{\frac{5}{2}+1} \right) = 6 \frac{\sqrt{3^7}}{7} \end{aligned}$$

(b) $\int_1^4 \sqrt{x^2+1} d(x^2+3)$

since $\alpha(x) = (x^2+3)$ is continuous and differentiable on $[1, 4] \Rightarrow$

$$\int_1^4 \sqrt{x^2+1} d(x^2+3) = \int_1^4 \sqrt{x^2+1} 2x dx = 2 \int_1^4 \sqrt{x^4+x^2} dx = 44.8$$

(c) $\int_1^4 x - [x] dx^2$

since $\alpha(x) = x^2$ is continuous and differentiable on $[1, 4] \Rightarrow$

$$\begin{aligned} \int_1^4 x - [x] dx^2 &= \int_1^2 x - [x] dx^2 + \int_2^3 x - [x] dx^2 + \int_3^4 x - [x] dx^2 \\ \int_1^4 x - [x] dx^2 &= \int_1^2 x - 1 dx^2 + \int_2^3 x - 2 dx^2 + \int_3^4 x - 3 dx^2 \\ &= \int_1^2 2x^2 - 2x dx + \int_2^3 2x^2 - 4x dx + \int_3^4 2x^2 - 6x dx \\ &= \left. \frac{2x^3}{3} - x^2 \right|_1^2 + \left. \frac{2x^3}{3} - 2x^2 \right|_2^3 + \left. \frac{2x^3}{3} - 3x^2 \right|_3^4 = 8 \end{aligned}$$

Exercise-55.6:.

Solution: Since $\alpha \in BV[a, b]$ and f continuous, then by theorem $f \in \mathcal{R}[a, b]$

Now it's clearly that:

$$L(f, P, T) \leq S(f, p, T) \leq U(f, P)$$

$$\Rightarrow \int_a^b f d\alpha - \epsilon < L$$

$$\text{and } \int_a^b f d\alpha + \epsilon < U \Rightarrow \int_a^b f d\alpha - \epsilon < L(f, p) \leq S(f, p, T) \leq U(f, p) < \int_a^b f d\alpha + \epsilon$$

$$\Rightarrow \int_a^b f d\alpha - \epsilon < S(f, p, T) < \int_a^b f d\alpha + \epsilon$$

$$|S(f, p, T) - \int_a^b f d\alpha| < \epsilon \Rightarrow$$

$$\lim_{\text{norm } p \rightarrow 0} S(f, p, T) = \int_a^b f d\alpha$$

Exercise-55.9:.

Solution:

$$\text{Max}\{f, g\} = \frac{f + g + |f - g|}{2}$$

By theorem if $f, g \in \mathcal{R}[a, b], c \in \mathbb{R} \Rightarrow$

- $f + g \in \mathcal{R}[a, b]$
- $|f| \in \mathcal{R}[a, b]$
- $cf \in \mathcal{R}[a, b]$

$$\text{So } \text{Max}\{f, g\} = \frac{f + g + |f - g|}{2}$$

60.Pointwise Convergence and Uniform Convergence

Exercise-60.2:.

Solution:

$$f_n(x) = \frac{1}{1+n^2x^2} \Rightarrow$$

$\{f_n\}$ converges pointwise to f on $[0, 1]$, where:

$$f(x) = \begin{cases} 0 & 0 < x \leq 1 \\ 1 & x = 0 \end{cases}$$

Since f is not continuous at point 0 $\Rightarrow \{f_n\}$ is not uniformly convergent.

$$g_n(x) = xn(1-x)^n \Rightarrow$$

$\{g_n\}$ converges pointwise to g on $[0, 1]$, where:

$$g(x) = \begin{cases} 0 & 0 < x \leq 1 \\ c & x = 0, \text{ where } c \in [0, 1] \end{cases}$$

Since g is not continuous at point 0 $\Rightarrow \{g_n\}$ is not uniformly convergent.

Exercise-60.5:.

Solution: Let $\{f_n\}$ be a sequence of bounded functions on a set X and

$\{f_n\}$ converges uniformly to f on X

So since $f_n \Rightarrow f \Rightarrow \forall \epsilon > 0, \exists N \in \mathbb{N}$ such that $|f_n - f| < \epsilon$.

$$|f| = |f - f_n + f_n| \leq |f_n - f| + |f_n| < \epsilon + M$$

So f is bounded.

Let $f_n = \frac{x}{n} + \frac{1}{x}\{0 < x \leq 1\}$, so $f_n \rightarrow f$ such that $f = \frac{1}{x}\{0 < x \leq 1\}$ and f is unbounded.

Exercise-60.10.:

Solution: let $C[a, b]$ denote the set of continuous real-valued functions on $[a, b]$. We define a metric d on $C[a, b]$ by the formula:

$$d(f, g) = \sup\{|f(x) - g(x)|, x \in [a, b]\}$$

Let f_n be a Cauchy sequence in $C[a, b]$, then $\forall \epsilon > 0$, there is N such that $\|f_n - f_m\| < \epsilon$ for $n, m \geq N \implies \|f_n - f_m\| = \sup|f_n - f_m| < \epsilon$.
 $|f_n - f_m| \leq \sup|f_n(x) - f_m(x)| < \epsilon, \forall n \geq N$.

So $f_n(x)$ converges uniformly to $f(x)$.

And each f_n is continuous on $[a, b]$, and $f_n \rightarrow f$ uniformly on $[a, b]$.

Thus, $f \in C[a, b]$. So $C[a, b]$ is complete.

61. Integration and Differentiation of Uniformly Convergent Sequences

Exercise-61.1.:

Solution: Let $f_n := \frac{x+n[x]}{n} | 0 \leq x \leq 1$, f_n is convergent pointwise to f , such that: $f(x) = [x]$, and

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_0^2 \frac{x+n[x]}{n} &= \lim_{n \rightarrow \infty} \int_0^1 \left(\frac{x}{n} + \int_1^2 \frac{x+n}{n} \right) = \\ \lim_{n \rightarrow \infty} \left(\frac{x^2}{2n} \Big|_0^1 + \left(\frac{x^2}{2n} + x \Big|_1^2 \right) \right) &= \lim_{n \rightarrow \infty} \left(\frac{1}{2n} + \frac{4}{2n} + 2 - \frac{1}{2n} - 1 \right) = 1 \\ \text{and } \int_0^2 [x] &= \int_0^1 0 + \int_1^2 1 = x \Big|_1^2 = 1 \Rightarrow \end{aligned}$$

$$\lim_{n \rightarrow \infty} \int_0^2 f_n = \int_0^2 f$$