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absolute convergence of integral and boundedness of derivative

 ${\bf Canonical\ name} \quad Absolute {\bf Convergence Of Integral And Boundedness Of Derivative}$

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Theorem. Assume that we have an http://planetmath.org/node/11865absolutely converging integral

$$\int_{a}^{\infty} f(x) \, dx$$

where the real function f and its derivative f' are continuous and f' additionally bounded on the interval $[a, \infty)$. Then

$$\lim_{x \to \infty} f(x) = 0. \tag{1}$$

Proof. If c > a, we obtain

$$\int_{a}^{c} f(x)f'(x) dx = \frac{1}{2} / (f(x))^{2} = \frac{(f(c))^{2} - (f(a))^{2}}{2},$$

from which

$$(f(c))^{2} = (f(a))^{2} + 2\int_{a}^{c} f(x)f'(x) dx.$$
 (2)

Using the boundedness of f' and the absolute convergence, we can estimate upwards the integral

$$\int_{a}^{c} |f(x)f'(x)| \, dx = \int_{a}^{c} |f(x)||f'(x)| \, dx \le M \int_{a}^{c} |f(x)| \, dx \le M \int_{a}^{\infty} |f(x)| \, dx \quad \forall c \in [a, \infty)$$

whence $\int_a^\infty |f(x)f'(x)| dx$ is finite and thus $\int_a^\infty f(x)f'(x) dx$ converges absolutely. Hence (2) implies

$$\lim_{c \to \infty} (f(c))^2 = (f(a))^2 + 2 \int_a^{\infty} f(x)f'(x) dx,$$

i.e. $\lim_{x\to\infty} (f(x))^2$ exists as finite, therefore also

$$\lim_{x \to \infty} |f(x)| := A.$$

Antithesis: A > 0. It implies that there is an $x_0 (\geqq a)$ such that

$$|f(x)| \ge \frac{A}{2} \quad \forall x \ge x_0.$$

If now $b > x_0$, then we had

$$\int_{x_0}^b |f(x)| \, dx \ge \frac{A}{2} (b - x_0) \longrightarrow \infty \quad \text{as } b \to \infty.$$

This means that $\int_{x_0}^{\infty} |f(x)| dx$ and consequently also $\int_{a}^{\infty} |f(x)| dx$ would be divergent. Since it is not true, we infer that A = 0, i.e. that the assertion (1) is true.