

Thm: Let $\gamma : [a, b] \rightarrow \mathbb{R}^n$ be a C^1 -curve. Then $\ell(\gamma)$ exists (i.e., γ is rectifiable), a.s.

$$\ell(\gamma) = \int_a^b \|\gamma'(t)\| dt .$$

$\therefore C^1\text{-curve} \Rightarrow \text{rectifiable}.$

Proof: Let $\varepsilon > 0$. Set $I = \int_a^b \|\gamma'(t)\| dt$. \leftarrow Recall: it exists.

Claim: $\exists \delta > 0$ s.t. $|I - \ell(\gamma, P)| < \varepsilon$ $\forall P \in \mathcal{P}[a, b]$ s.t. $\|P\| < \delta$.

Recall: $\sum_{i=1}^m \|\gamma(t_i) - \gamma(t_{i-1})\|$ if $P: a = t_0 < t_1 < \dots < t_m = b$

~~Back Calculation:~~

$$\begin{aligned} \ell(\gamma, P) &\leftarrow \text{A given partition of } [a, b]. a = t_0 < t_1 < \dots < t_m = b. \\ &= \sum_{i=1}^m \|\gamma(t_i) - \gamma(t_{i-1})\|. \\ &= \sum_{i=1}^m \left[\sum_{j=1}^n (\gamma_j(t_i) - \gamma_j(t_{i-1}))^2 \right]^{\frac{1}{2}}, \end{aligned}$$

where $\gamma(t) = (\gamma_1(t), \dots, \gamma_n(t))$, $\gamma_j : [a, b] \rightarrow \mathbb{R}$.

$\because \gamma$ is $C^1 \Rightarrow \gamma_j : [a, b] \rightarrow \mathbb{R}$ is C^1 , $j = 1, \dots, n$.

\therefore By MVT $\left[\text{BTW: there is no vector-valued MVT!} \right]$, $\forall j \in \{1, \dots, n\}$ & $i \in \{1, \dots, m\}$, $\exists t_{ij} \in [t_{i-1}, t_i]$

s.t. $\gamma_j(t_i) - \gamma_j(t_{i-1}) = \gamma'_j(t_{ij})(t_i - t_{i-1})$.

$$\therefore \ell(\gamma, P) = \sum_{i=1}^m \left[\sum_{j=1}^n \gamma'_j(t_{ij})^2 \times (t_i - t_{i-1})^2 \right]^{\frac{1}{2}}$$

Recall: Riemann sum for $f \in \mathcal{B}[a, b]$ is $S(f, P) = \sum_{i=1}^n f(s_i) |I_i|$

$$= \sum_{i=1}^m \left[\sum_{j=1}^n \gamma'_j(t_{ij})^2 \right]^{\frac{1}{2}} \times (t_i - t_{i-1}). \quad \text{Trouble.} \quad (1)$$

$\forall P \in \mathcal{P}[a, b]$, $\exists j \in I_i$ is Suppose, we have that: $t_{ij} = \overset{*}{t}_i \in [t_{i-1}, t_i]$ $\forall j = 1, \dots, n$ i-th tag. i.e., the choice of t_{ij} is independent of the choice

We know, $f \in \mathcal{R}[a, b]$ of j , then:

$\Rightarrow \lim_{\|P\| \rightarrow 0} S(f, P)$

exists. Then

$$\int_a^b f = \lim_{\|P\| \rightarrow 0} S(f, P).$$

Finally: The tag set is just restricted only on $\{x_{i-1}, x_i\}$.

$$\ell(\gamma, P) = \sum_{i=1}^m \left[\sum_{j=1}^n \gamma'_j(t_i^*)^2 \right]^{\frac{1}{2}} (t_i - t_{i-1})$$

$$= \sum_{i=1}^m \|\gamma'(t_i^*)\| (t_i - t_{i-1}) = \mathbf{S}(\|\gamma'\|, P)$$

The Riemann sum of $\|\gamma'\|$ for P .

$$\Rightarrow l(\gamma, P) = \underline{S}(\|\gamma'\|, P). \leftarrow \text{This would finish the proof as } \|\gamma'\| \in R[a,b]. \quad (8)$$

So, we need to work on " t_{ij} " part.

Define $B^n = [a,b] \times \dots \times [a,b] = [a,b]^n \leftarrow \text{a box in } \mathbb{R}^n$,

$\forall \Gamma : B^n \rightarrow \mathbb{R} \text{ by}$

$$\Gamma(t_1, \dots, t_n) = \left[\sum_{j=1}^n \gamma'_j(t_j)^2 \right]^{\frac{1}{2}}.$$

Note
 $\Gamma(t, \dots, t) = \|\gamma'(t)\|$.
 $\forall t \in [a,b]$.

$\because \gamma_j \in C^1, \Gamma : B^n \rightarrow \mathbb{R} \text{ is continuous.}$

$\Rightarrow \Gamma \text{ is uniformly continuous } [\because B^n \text{ is compact}]$

$\therefore \text{For } \varepsilon > 0, \exists \delta > 0$

$$|\Gamma(x) - \Gamma(y)| < \frac{\varepsilon}{2(b-a)} \quad \forall \|x-y\| < \delta. \quad (2)$$

Now By (1) : $l(\gamma, P) = \sum_{i=1}^m \left[\sum_{j=1}^n \gamma'_j(t_{ij})^2 \right]^{\frac{1}{2}} \times (t_i - t_{i-1}).$

$$= \sum_{i=1}^m \Gamma(t_{i1}, t_{i2}, \dots, t_{in}) (t_i - t_{i-1}).$$

Here $P : a = t_0 < t_1 < \dots < t_m = b$ a partition

of $[a,b]$ s.t. $\|P\| = \max_{1 \leq i \leq n} (t_i - t_{i-1}) < \delta_1$.

Moreover, ~~$\hat{R}(\gamma, P) := \sum_{i=1}^m \gamma'(t_{i1}) (t_i - t_{i-1})$~~

if $\underline{S}(\gamma, P) := \sum_{i=1}^m \|\gamma'(t_i)\| (t_i - t_{i-1})$, then

The Riemann sum.
 $\underline{S}(\gamma, P) = \sum_{i=1}^m \Gamma(t_i, \dots, t_i) (t_i - t_{i-1}).$

$t_i \in [t_{i-1}, t_i]$ is the tag point.

(9)

$$\therefore \ell(\gamma, P) - \underline{S}(\gamma, P) = \sum_{i=1}^n \left(\Gamma(t_{i1}, \dots, t_{in}) - \Gamma(t_i, \dots, t_i) \right) \times (t_i - t_{i-1}).$$

↗ polygonal approximation
 ↗ Riemann sum + $\|\gamma'\|$

$$\Rightarrow |\ell(\gamma, P) - \underline{S}(\gamma, P)| \leq \sum_{i=1}^n |\Gamma(t_{i1}, \dots, t_{in}) - \Gamma(t_i, \dots, t_i)| (t_i - t_{i-1}).$$

$$\text{by (2)} \quad \frac{\varepsilon}{2(b-a)} \times \underbrace{\sum_{i=1}^n (t_i - t_{i-1})}_{= b-a}$$

$$= \frac{\varepsilon}{2}.$$

$$\therefore |\ell(\gamma, P) - \underline{S}(\gamma, P)| < \frac{\varepsilon}{2} \quad \forall P \in P[a, b] \text{ s.t. } \|P\| < \delta_1.$$

The needed estimate.

Also, as $\|\gamma'\| \in \mathbb{R}[a, b]$, $\exists \delta_2 > 0$ s.t.

$$|\underline{S}(\gamma, P) - \int_a^b \|\gamma'(t)\| dt| < \frac{\varepsilon}{2}. \quad \forall \|P\| < \delta_2.$$

$\downarrow \|\gamma'\|$

\therefore For $\delta := \min\{\delta_1, \delta_2\}$ $\forall P \rightarrow \|P\| < \delta$, we have.

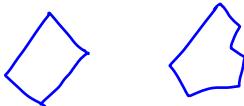
$$|\ell(\gamma, P) - \int \|\gamma'(t)\| dt| \leq |\ell(\gamma, P) - \underline{S}(\gamma, P)| + |\underline{S}(\gamma, P) - \int_a^b \|\gamma'(t)\| dt|$$

$\uparrow \delta$

$$< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

$$\therefore \lim_{\|P\| \rightarrow 0} \ell(\gamma, P) = \int_a^b \|\gamma'\|.$$

□



Cor: A piecewise smooth parametrized curve $\gamma: [a, b] \rightarrow \mathbb{R}^n$ is rectifiable.

Moreover $\ell(\gamma) = \int_a^b \|\gamma'\|$. ← However, rectifiable \nRightarrow piecewise smooth
Consider: graph of the Cantor function
 \nwarrow Devil's staircase.

Proof: Let $a = x_0 < x_1 < \dots < x_m = b$ be a partition of $[a, b]$.
s.t. $\gamma_i := \gamma|_{[x_{i-1}, x_i]} : [x_{i-1}, x_i] \rightarrow \mathbb{R}^n$ is a smooth parametrized curve, $\forall i = 1, \dots, m$. $\Rightarrow \gamma = \bigcup_{i=1}^m \gamma_i$ — Smooth + i

Let $\epsilon > 0$.

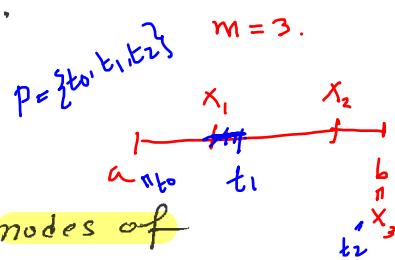
$\because \gamma$ is uniformly continuous (\because Curve \Rightarrow Cont.), $\exists \tilde{s} > 0$

$$\exists \quad \|\gamma(s) - \gamma(t)\| < \frac{\epsilon}{6m} \quad \forall |s-t| < \tilde{s}.$$

Suppose $P \in \mathcal{P}[a, b]$ s.t. $\frac{\|P\|}{\text{mesh}} < \tilde{s}$.

Let $\tilde{P} \supset P$, where $\{x_i\}_{i=0}^m$ are also the nodes of refinement.

\tilde{P} are $\{x_i\}_{i=0}^m \cup \{\text{nodes of } P\}$.



[Clearly, $\|\tilde{P}\| < \tilde{s}$]

$$\text{Then } |\ell(\gamma, \tilde{P}) - \ell(\gamma, P)| = \left| \sum_{s \in \gamma(\tilde{P}) \setminus \{a\}} \|\gamma(s_{i-1}) - \gamma(s_i)\| - \sum_{t \in \gamma(P) \setminus \{a\}} \|\gamma(t_{j-1}) - \gamma(t_j)\| \right|$$

[Here $\gamma(P) = \text{nodes of } P$]
 $\gamma(\tilde{P}) = \text{nodes of } P \cup \{x_i\}_{i=0}^m$]

$$\text{for } \sum_{i \in \gamma(\tilde{P})} \|\gamma(s_{i-1}) - \gamma(s_i)\| + \sum_{j \in \gamma(P)} \|\gamma(t_{j-1}) - \gamma(t_j)\|$$

Observe that $\gamma(\tilde{P}) = \gamma(P) \cup \{x_i\}_{i=0}^m$.

Apply triangle inequality in terms of $\|\gamma(s_{i-1}) - \gamma(s_i)\|$, we get $\sum_{s \in \gamma(\tilde{P}) \setminus \{a\}}$ has m terms.
 if necessary, we get $\sum_{s \in \gamma(\tilde{P}) \setminus \{a\}}$ has at most $2m$ terms. Also each term can be dominated by $\epsilon/6m$.

$$|\ell(\gamma, \tilde{P}) - \ell(\gamma, P)| \leq 3m \times \left\{ \|\gamma(s) - \gamma(t)\| : s, t \in [a, b] \wedge |s-t| < \tilde{s} \right\}.$$

$$\begin{aligned} & \langle 3m \times \frac{\epsilon}{6m} \\ & = \frac{\epsilon}{2} \end{aligned}$$

$$\Rightarrow |\ell(\gamma, \tilde{P}) - \ell(\gamma, P)| < \frac{\varepsilon}{2}. \quad \text{—— Fact 1}$$

Now, $\forall i=1, \dots, m$, $\gamma_i := \gamma|_{[x_{i-1}, x_i]} : [x_{i-1}, x_i] \rightarrow \mathbb{R}^n$ is rectifiable.

\therefore For $\frac{\varepsilon}{2m} > 0$, $\exists s_i > 0$ s.t. $\forall p_i \in P([x_{i-1}, x_i])$ with $\|p_i\| < s_i$, we have $|\ell(\gamma_i, p_i) - \int_{x_{i-1}}^{x_i} \|\gamma'_t\| dt| < \frac{\varepsilon}{2m}$. ⊕

Set $S := \min\{\tilde{s}, s_1, \dots, s_m\}$. Like the previous construction of \tilde{P} .

Let $P \in \mathcal{P}([a, b])$ $\Rightarrow \|P\| < S$. ($\Rightarrow \|\tilde{P}\| < S$, where $\tilde{P} = \text{nodes of } P \cup \{x_i\}_{i=1}^m$)

$$\therefore \left| \ell(\gamma, P) - \int_a^b \|\gamma'\| dt \right| \leq |\ell(\gamma, P) - \ell(\gamma, \tilde{P})| + |\ell(\gamma, \tilde{P}) - \int_a^b \|\gamma'\| dt|.$$

Now $|\ell(\gamma, \tilde{P}) - \int_a^b \|\gamma'\| dt| = \left| \sum_{i=1}^m \ell(\gamma_i, \tilde{P}_i) - \sum_{i=1}^m \int_{x_{i-1}}^{x_i} \|\gamma'_t\| dt \right|$

by fact 1. $\left(\frac{\varepsilon}{2} + |\ell(\gamma, \tilde{P}) - \int_a^b \|\gamma'\| dt| \right)$

$\tilde{P}_i \in \mathcal{P}([x_{i-1}, x_i])$
defined by $\tilde{P}_i := \tilde{P} \cap [x_{i-1}, x_i]$ $\forall i=1, \dots, m$.

$$\begin{aligned} &\leq \sum_{i=1}^m \left| \ell(\gamma_i, \tilde{P}_i) - \int_{x_{i-1}}^{x_i} \|\gamma'_t\| dt \right| \\ &< \frac{\varepsilon}{2m} \times m \quad (\text{by } \oplus) \quad \text{As } \|\tilde{P}_i\| \leq \|\tilde{P}\| < S \\ &= \frac{\varepsilon}{2}. \end{aligned}$$

$$\therefore \left| \ell(\gamma, P) - \int_a^b \|\gamma'\| dt \right| < \varepsilon \quad \begin{array}{l} \text{if } P \in \mathcal{P}([a, b]) \\ \text{s.t. } \|P\| < S. \end{array}$$

$$\Rightarrow \ell(\gamma) = \int_a^b \|\gamma'\| dt. \quad \boxed{\checkmark}$$

Thm:

Remark: Recall that a parametrized curve $\gamma: [a, b] \rightarrow \mathbb{R}^n$ is smooth, if $\gamma'(t) \neq 0 \forall t$.

Clearly $\gamma(t) = (t^3, t^6)$ is non-smooth at $t=0$.
 But $\tilde{\gamma}(t) = (t, t^2)$ is smooth at $t=0$. [$\because \tilde{\gamma}'(t) = (1, 2t) \neq (0, 0) \forall t$]

$$\therefore \gamma'(t) = (3t^2, 6t^5) \Rightarrow \gamma'(0) = (0, 0).$$

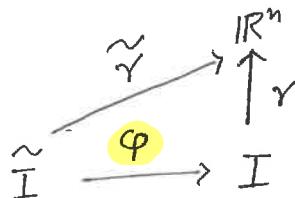
But the path of γ & the path of $\tilde{\gamma}$ are the same (i.e. the same trace/path).

\Rightarrow Smoothness is not an intrinsic property of the curve as just path / subset / trace. Smoothness is a soul property of parametrization.

A reparametrization of γ , but we are not assuming onto!

However:

Thm: Consider a smooth curve $\gamma: [a, b] \rightarrow \mathbb{R}^n$ & a parametrization $\varphi: [\tilde{a}, \tilde{b}] \rightarrow [a, b]$, smooth, then $\tilde{\gamma} = \gamma \circ \varphi$ is also smooth.

Proof:

Easy:

$$\tilde{\gamma}(s) = \gamma(\varphi(s))$$

$$\Rightarrow \tilde{\gamma}' = \gamma'(\varphi(s)) \times \varphi'(s) \quad [\text{Chain rule.}]$$

$\therefore \gamma'$ & φ' non-vanishing $\Rightarrow \tilde{\gamma}'$ is non-vanishing.

Eg:

For $\gamma(t) = (t^3, t^6)$ & $\tilde{\gamma}(t) = (t, t^2)$, $\varphi(s) = s^{\frac{1}{3}}$. $\Rightarrow \tilde{\gamma} = \gamma \circ \varphi$

(From \oplus) But φ is not even diff. at 0.

