

Study Guide for Apostol's Mathematical Analysis

With Very Comprehensive Problem Solutions

With Problem Statements and Definitions

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Solutions compiled for mathematical analysis students

Contents

1 The Real and Complex Number Systems	20
1.I Integers	20
1.1: No Largest Prime	20
1.2: Algebraic Identity	21
1.3: Mersenne Primes	22
1.4: Fermat Primes	23
1.5: Fibonacci Numbers Formula	23
1.6: Well-Ordering Principle	25
1.II Rational and Irrational Numbers	25
1.7: Decimal Expansion to Rational	27
1.8: Decimal Expansion Ending in Zeroes	28
1.9: Irrationality of $\sqrt{2} + \sqrt{3}$	29
1.10: Rational Functions of Irrational Numbers	30
1.11: Irrational Numbers Between 0 and x	31
1.12: Fraction Between Two Fractions	32
1.13: $\sqrt{2}$ Between Fractions	33
1.14: Irrationality of $\sqrt{n-1} + \sqrt{n+1}$	34
1.15: Approximation by Rational Numbers	35
1.16: Infinitely Many Rational Approximations	36
1.17: Factorial Representation of Rationals (Precise Form)	38
1.III Upper Bounds	40
1.18: Uniqueness of Supremum and Infimum	41
1.19: Finding Supremum and Infimum	42
1.20: Comparison Property for Suprema	45
1.21: Product of Suprema	46
1.22: Representation of Rationals in Base k	47
1.IV Inequalities and Identities	48
1.23: Lagrange's Identity	49
1.24: A Holder-type Inequality	51

1.25: Minkowski's Inequality	52
1.26: Chebyshev's Sum Inequality	53
1.V Complex Numbers	54
1.27: Express Complex Numbers in $a + bi$ Form	54
1.28: Solve Complex Equations	55
1.29: Basic Identities for Complex Conjugates	57
1.30: Geometric Descriptions of Complex Sets	58
1.31: Equilateral Triangle on the Unit Circle	60
1.32: Inequality with Complex Numbers	61
1.33: Equality Condition for Complex Difference	62
1.34: Complex Circle in the Plane	63
1.35: Argument of a Complex Number via Arctangent .	64
1.36: Pseudo-Ordering on Complex Numbers	65
1.37: Order Axioms and Lexicographic Ordering on \mathbb{R}^2	67
1.38: Argument of a Quotient Using Theorem 1.48 . . .	68
1.39: Logarithm of a Quotient Using Theorem 1.54 . .	68
1.40: Roots of Unity and Polynomial Identity	69
1.41: Inequalities and Boundedness of $\cos z$	69
1.42: Complex Exponential via Real and Imaginary Parts	70
1.43: Logarithmic Identities for Complex Powers	70
1.44: Conditions for De Moivre's Formula	71
1.45: Deriving Trigonometric Identities from De Moivre's Theorem	72
1.46: Tangent of Complex Numbers	73
1.47: Solving Cosine Equation	73
1.48: Lagrange's Identity and the Cauchy-Schwarz Inequality	75
1.49: Polynomial Identity via DeMoivre's Theorem . .	77
1.50: Product Formula for \sin	79
1.VI Solving and Proving Techniques	80
2 Some Basic Notions of Set Theory	85
2.I Ordered Pairs, Relations, and Functions	85
2.1: Equality of Ordered Pairs	87
2.2: Properties of Relations	89
2.3: Composition and Inversion of Functions	90
2.4: Associativity of Function Composition	93
2.II Set Operations, Images, and Injectivity	94
2.5: Set-Theoretic Identities	96
2.6: Image of Unions and Intersections	98
2.7: Inverse Image Laws	99

2.8: Image of Preimage and Surjectivity	99
2.9: Equivalent Conditions for Injectivity	100
2.10: Subset Transitivity	100
2.III Cardinality and Countability	101
2.11: Finite Set Bijection Implies Equal Size	104
2.12: Infinite Sets Contain Countable Subsets	104
2.13: Infinite Set Similar to a Proper Subset	105
2.14: Removing Countable from Uncountable	106
2.15: Algebraic Numbers are Countable	106
2.16: Power Set of Finite Set	107
2.17: Real Functions vs Real Numbers	107
2.18: Binary Sequences are Uncountable	108
2.19: Countability of Specific Sets	108
2.20: Countable Support for Real Function	109
2.21: Fallacy in Countability of Intervals	111
2.IV Additive Set Functions	112
2.22: Additive Set Functions	112
2.23: Solving for Total Measure from Functional Equations	114
2.V Solving and Proving Techniques	115
3 Elements of Point Set Topology	119
3.I Open and Closed Sets in \mathbb{R}^1 and \mathbb{R}^2	119
3.1: Open and Closed Intervals	122
3.2: Accumulation Points and Set Properties	123
3.3: Accumulation Points and Set Properties in \mathbb{R}^2	124
3.4: Rational and Irrational Elements in Open Sets	126
3.5: Open and Closed Sets in \mathbb{R}^1 and \mathbb{R}^2	126
3.6: Closed Sets as Intersection of Open Sets	129
3.7: Structure of Bounded Closed Sets in \mathbb{R}^1	129
3.II Open and Closed Sets in \mathbb{R}^n	130
3.8: Open Balls and Intervals in \mathbb{R}^n	131
3.9: Interior of a Set is Open	131
3.10: Interior as Union of Open Subsets	132
3.11: Interior of Intersection and Union	132
3.12: Properties of Derived Set and Closure	133
3.13: Closure under Intersection of Sets	134
3.14: Properties of Convex Sets	135
3.15: Accumulation Points of Intersections and Unions .	137
3.16: Rationals Not a Countable Intersection of Open Sets	138
3.III Covering Theorems in \mathbb{R}^n	139
3.17: Countability of Isolated Points	140
3.18: Countable Covering of the First Quadrant	142

3.19:	Non-Finite Subcover of 0, 1	144
3.20:	Closed but Not Bounded Set with Infinite Covering	145
3.21:	Countability via Local Countability	146
3.22:	Countability of Disjoint Open Sets	147
3.23:	Existence of Condensation Points	147
3.24:	Properties of Condensation Points	148
3.25:	Cantor-Bendixon Theorem	149
3.IV	Metric Spaces	149
3.26:	Open and Closed Sets in Metric Spaces	151
3.27:	Metric Balls in Different Metrics	152
3.28:	Metric Inequalities	153
3.29:	Bounded Metric	154
3.30:	Finite Sets in Metric Spaces	155
3.31:	Closed Balls in Metric Spaces	155
3.32:	Transitivity of Density	156
3.33:	Separability of Euclidean Spaces	156
3.34:	Lindelöf Theorem in Separable Spaces	157
3.35:	Density and Open Sets	158
3.36:	Intersection of Dense and Open Sets	159
3.37:	Product Metrics	159
3.V	Compact subsets of a metric space	160
3.38:	Relative Compactness	161
3.39:	Intersection with Compact Sets	161
3.40:	Intersection of Compact Sets	162
3.41:	Finite Union of Compact Sets	162
3.42:	Non-Compact Closed and Bounded Set	163
	Miscellaneous Properties of Interior and Boundary . . .	163
3.VI	Miscellaneous Properties of Interior and Boundary . . .	164
3.43:	Interior via Closure	165
3.44:	Interior of Complement	166
3.45:	Idempotence of Interior	167
3.46:	Interior of Intersections	167
3.47:	Interior of Unions	168
3.48:	Interior of Boundary	169
3.49:	Interior of Union of Sets with Empty Interior . . .	169
3.50:	Counterexample for Union of Sets with Empty Interior	170
3.51:	Properties of Boundary	170
3.52:	Boundary of Union under Disjoint Closures . . .	170
3.VII	Solving and Proving Techniques	171

4 Limits and Continuity	176
4.I Limits of Sequences	176
4.1: Limits of Sequences	179
4.2: Linear Recurrence Relation	180
4.3: Recursive Sequence	181
4.4: Quadratic Irrational Sequence	182
4.5: Cubic Recurrence	186
4.6: Convergence Condition	187
4.7: Metric Space Convergence	188
4.8: Compact Metric Spaces	188
4.9: Complete Subsets	189
4.II Limits of Functions	190
4.10: Function Limit Properties	191
4.11: Double Limits	192
4.12: Limit of Nested Cosine	194
4.III Continuity of real-valued functions	195
4.13: Zero Function on Rationals	197
4.14: Continuity in Each Variable	198
4.15: Converse of Continuity in Each Variable	199
4.16: Discontinuous Functions	199
4.17: Properties of a Mixed Function	200
4.18: Additive Functional Equation	201
4.19: Maximum Function Continuity	202
4.20: Maximum of Continuous Functions	203
4.21: Positive Continuity	203
4.22: Zero Set is Closed	204
4.23: Continuity via Open Sets	204
4.24: Oscillation and Continuity	205
4.25: Local Maxima Imply Local Minimum	205
4.26: Strictly Monotonic Function	206
4.27: Two-Preimage Function	206
4.28: Continuous Image Examples	207
4.IV Continuity in metric spaces	209
4.29: Continuity via Interior	211
4.30: Continuity via Closure	211
4.31: Continuity on Compact Sets	212
4.32: Closed Mappings	212
4.33: Non-Preserved Cauchy Sequences	213
4.34: Homeomorphism of Interval to Line	213
4.35: Space-Filling Curve	214
4.V Connectedness	215
4.36: Disconnected Metric Spaces	216

4.37: Connected Metric Spaces	216
4.38: Connected Subsets of Reals	217
4.39: Connectedness of Intermediate Sets	218
4.40: Closed Components	218
4.41: Components of Open Sets in \mathbb{R}	219
4.42: ε -Chain Connectedness	219
4.43: Boundary Characterization of Connectedness	220
4.44: Convex Implies Connected	220
4.45: Image of Disconnected Sets	221
4.46: Topologist's Sine Curve	221
4.47: Nested Connected Compact Sets	222
4.48: Complement of Components	222
4.49: Unbounded Connected Spaces	223
4.VI Uniform Continuity	223
4.50: Uniform Implies Continuous	225
4.51: Non-Uniform Continuity Example	226
4.52: Boundedness of Uniformly Continuous Functions .	226
4.53: Composition of Uniformly Continuous Functions .	226
4.54: Preservation of Cauchy Sequences	227
4.55: Uniform Continuous Extension	227
4.56: Distance Function	228
4.57: Separation by Open Sets	229
4.VIIDiscontinuities	229
4.58: Classification of Discontinuities	230
4.59: Discontinuities in \mathbb{R}^2	231
4.VIIIMonotonic Functions	231
4.60: Local Increasing Implies Increasing	232
4.61: No Local Extrema Implies Monotonic	233
4.62: One-to-One Continuous Implies Strictly Monotonic	233
4.63: Discontinuities of Increasing Functions	234
4.64: Strictly Increasing with Discontinuous Inverse . .	235
4.65: Continuity of Strictly Increasing Functions	235
4.IX Metric spaces and fixed points	236
4.66: The Metric Space of Bounded Functions	237
4.67: The Metric Space of Continuous Bounded Functions	238
4.68: Application of the Fixed-Point Theorem	238
4.69: Necessity of Conditions for Fixed-Point Theorem .	240
4.70: Generalized Fixed-Point Theorem	240
4.71: Fixed Points for Distance-Shrinking Maps	241
4.72: Iterated Function Systems	241
4.X Solving and Proving Techniques	242
4.XI Chapter Summary: Key Relationships and Implications	246

5 Derivatives	250
5.I Real-valued functions	250
5.1: Lipschitz Condition and Continuity	252
5.2: Monotonicity and Extrema	253
5.3: Polynomial Interpolation	255
5.4: Smoothness of Exponential Function	256
5.5: Derivatives of Trigonometric Functions	258
5.6: Leibnitz's Formula	260
5.7: Relations for Derivatives	261
5.8: Derivative of a Determinant	263
5.9: Wronskian and Linear Dependence	264
5.II The Mean-Value Theorem	265
5.10: Infinite Limit and Derivative	266
5.11: Mean-Value Theorem and Theta	267
5.12: Cauchy's Mean-Value Theorem	268
5.13: Special Cases of Mean-Value Theorem	269
5.14: Limit of a Sequence	269
5.15: Limit of Derivative	270
5.16: Extension of Derivative	271
5.17: Monotonicity of Quotient	271
5.18: Rolle's Theorem Application	272
5.19: Second Derivative and Secant Line	272
5.20: Third Derivative Condition	273
5.21: Nonnegative Function with Zeros	274
5.22: Behavior at Infinity	274
5.23: Nonexistence of Function	275
5.24: Symmetric Difference Quotients	275
5.25: Uniform Differentiability	277
5.26: Fixed Point Theorem	277
5.27: L'Hôpital's Rule Counterexample	278
5.28: Generalized L'Hôpital's Rule	278
5.29: Taylor's Theorem with Remainder	279
5.III Vector-valued functions	280
5.30: Vector-Valued Differentiability	281
5.31: Constant Norm and Orthogonality	281
5.32: Solution to Differential Equation	282
5.IV Partial Derivatives	282
5.33: Partial Derivatives and Continuity	283
5.34: Higher-Order Partial Derivatives	284
5.35: Complex Conjugate Differentiability	285
5.V Complex-valued functions	285
5.36: Cauchy-Riemann Equations	287

5.37: Constant Function Condition	289
5.VI Solving and Proving Techniques	290
6 Functions of Bounded Variation and Rectifiable Curves	294
6.I Functions of bounded variation	294
6.1: Functions of Bounded Variation	296
6.2: Uniform Lipschitz Condition	298
6.3: Polynomials and Bounded Variation	299
6.4: Linear Space of Functions	299
6.5: Monotonic Function Properties	301
6.6: Bounded Variation on Infinite Intervals	303
6.7: Positive and Negative Variations	303
6.II Curves	305
6.8: Equivalent Paths	307
6.9: Arc-Length Parameter	308
6.10: Symmetrization of Regions	308
6.III Absolute continuous functions	310
6.11: Absolutely Continuous Functions	312
6.12: Lipschitz and Absolute Continuity	312
6.13: Operations on Absolutely Continuous Functions .	313
6.IV Solving and Proving Techniques	314
7 Riemann-Stieltjes Integral	316
7.I Riemann-Stieltjes Integral	316
7.1: Direct Proof of Integral Identity	318
7.2: Condition for Constant Function	318
7.3: Alternative Definition of Riemann-Stieltjes Integral	319
7.4: Equivalence of Integral Definitions	320
7.5: Summation Formula Using Stieltjes Integrals . . .	321
7.6: Euler's Summation Formula	322
7.7: Alternating Sum Formula	323
7.8: Euler's Summation Formula with Higher Order Terms	324
7.9: Logarithmic Factorial Approximation	324
7.10: Prime Number Theorem and Riemann-Stieltjes Integrals	325
7.11: Properties of Integrals	326
7.12: Non-Existence of Integral	327
7.13: Integral Representation	328
7.14: Bounds for Integrals	329
7.15: Convergence of Integrals	329
7.16: Cauchy-Schwarz Inequality for Integrals	330
7.17: Integral Identity for Products	331

7.II Riemann Integral	332
7.18: Limit of Riemann Sums	333
7.19: Integral Identities for Exponential Function	334
7.20: Total Variation of Integral	335
7.21: Length of Curve	335
7.22: Taylor's Remainder as Integral	336
7.23: Fekete and Fejér's Theorems	337
7.24: Limit of Integral Norms	338
7.25: Mixed Rational-Irrational Function	338
7.26: Piecewise Constant Function	339
7.27: Integral of Cosine of Function	340
7.28: Function Defined by Decreasing Sequence	341
7.29: Non-Integrable Composite Function	341
7.30: Lebesgue's Theorem Application	342
7.31: Integrability of Power Function	342
7.32: Cantor Set Properties	343
7.33: Irrationality of π^2	344
7.34: Equality of Integrals	345
7.35: Positive Integral Implies Positive Function	345
7.III Existence Theorems for integral and differential equations	346
7.36: Fixed-Point Theorem for Integral Equations	348
7.37: Existence and Uniqueness of Differential Equations	349
7.IV Solving and Proving Techniques	350
8 Infinite Series and Infinite Products	353
8.I Limit Superior and Limit Inferior	353
8.1: Supremum and Infimum Limits	354
8.2: Sum and Product of Limits	355
8.3: Theorems 8.3 and 8.4	355
8.4: Ratio and Root Test Bounds	357
8.5: Limit of Factorial Ratio	358
8.6: Cesaro Means	358
8.7: Limit Superior and Inferior Examples	359
8.II Sequence Convergence	360
8.8: Convergence of a Sequence	361
8.9: Convergence Condition	362
8.10: Geometric Mean Sequence	363
8.11: Recurrence Relation	363
8.12: Cubic Recurrence	364
8.13: Rational Recurrence	365
8.14: Fibonacci Ratio	365
8.III Series Convergence Tests	366

8.15: Series Convergence Tests	368
8.16: Decimal Representation Series	370
8.17: Rational Series Condition	370
8.IV Special Series and Sums	371
8.18: Logarithmic Series	371
8.19: Conditional Convergence	372
8.20: Asymptotic Formulas	372
8.21: Generalized Zeta Function	373
8.V Series Properties and Convergence	374
8.22: Convergence of Square Root Series	374
8.23: Divergence of Weighted Series	375
8.24: Product Series Convergence	375
8.25: Absolute Convergence Implications	375
8.26: Trigonometric Series Convergence	376
8.27: Convergence of Product Series	377
8.VI Double Sequences and Series	378
8.28: Double Limits	378
8.29: Double Series	379
8.30: Absolute Convergence of Double Series	380
8.31: Complex Double Series	380
8.VII Series Products and Multiplication	381
8.32: Cauchy Product	381
8.33: Power Series Product	382
8.34: Dirichlet Series Product	383
8.35: Zeta Function Divisors	383
8.VIII Cesaro Summability	384
8.36: Cesaro Summability	384
8.37: Cesaro Summability Conditions	385
8.38: Alternating Series	386
8.IX Infinite Products	387
8.39: Infinite Products	387
8.40: Infinite Product Representation	388
8.41: Product-Series Identity	388
8.42: Cosine Product	389
8.43: Product and Series Convergence	389
8.44: Alternating Product Convergence	390
8.45: Multiplicative Functions	390
8.X Zeta Function and Special Values	392
8.46: Zeta Function at 2	392
8.47: Zeta Function at 4	393
8.XI Solving and Proving Techniques	393

9 Sequences of Functions	396
9.I Uniform convergence	396
9.1: Uniform boundedness of uniformly convergent sequence	396
9.2: Uniform convergence of product sequences	397
9.3: Uniform convergence of sum and product sequences	398
9.4: Uniform convergence of composition	399
9.5: Pointwise vs uniform convergence	400
9.6: Uniform convergence of product with function	400
9.7: Convergence of function values at convergent points	401
9.8: Uniform convergence on compact sets	402
9.9: Dini's theorem	403
9.10: Convergence and integration	404
9.11: Uniform convergence of alternating series	405
9.12: Uniform convergence of alternating series	406
9.13: Abel's test for uniform convergence	406
9.14: Convergence of derivatives	407
9.15: Non-uniform convergence of derivatives	408
9.16: Limit of integrals	409
9.17: Slobkovian integral	410
9.18: Pointwise convergence and integration	411
9.19: Uniform convergence of series	411
9.20: Uniform convergence of trigonometric series	412
9.21: Pointwise convergence of series	413
9.22: Uniform convergence of trigonometric series	413
9.23: Uniform convergence of sine series	414
9.24: Uniform convergence of Dirichlet series	415
9.II Mean convergence	416
9.26: Pointwise vs mean convergence	416
9.27: Continuity and mean convergence	417
9.28: Mean convergence of cosine sequence	417
9.29: Pointwise vs mean convergence	418
9.III Power series	419
9.30: Radius of convergence	419
9.31: Radius of convergence variations	419
9.32: Power series with recurrence relation	420
9.33: Non-analytic function	421
9.34: Binomial series convergence	422
9.35: Abel's limit theorem via uniform convergence	423
9.36: Divergent series behavior	424
9.37: Tauberian theorem for power series	425
9.38: Bernoulli polynomials	425

9.IV Solving and Proving Techniques	428
10 The Lebesgue Integral	431
10.I Upper functions	431
10.1: Properties of max and min functions	433
10.2: Sequences of max and min functions	433
10.3: Divergence of integral sequence	435
10.4: Example of upper function	435
10.5: Non-interchangeable limit and integral	437
10.6: Integral evaluations	438
10.7: Tannery's convergence theorem	440
10.8: Fatou's lemma	441
10.9: Existence of improper integrals	443
10.10: Trigonometric integrals	444
10.11: Existence of logarithmic integrals	446
10.12: Existence of integrals	447
10.13: Determine existence of integrals	448
10.14: Parameter-dependent integrals	450
10.15: Integral evaluations	452
10.16: Periodic function integral	453
10.17: Limit of integral transformations	454
10.18: Existence of Lebesgue integrals	457
10.19: Existence of singular integral	459
10.20: Existence/non-existence of integrals	459
10.21: Domain of integral functions	461
10.22: Differential equation for integral	462
10.23: Integral with trigonometric kernel	464
10.24: Non-interchangeable iterated integrals	466
10.25: Non-interchangeable integration order	469
10.26: Integral evaluation via iterated integral	472
10.27: Trigonometric integral evaluation	474
10.28: Series of integrals	475
10.29: Derivatives of Gamma function	477
10.30: Properties of Gamma function	479
10.31: Series representation of Gamma function	480
10.32: Limit of Laplace transform	481
10.33: Limit of Mellin transform	482
10.II Measurable functions	483
10.34: Measurability of derivative	484
10.35: Measurable functions	485
10.36: Nonmeasurable set example	486
10.37: Nonmeasurable function	487

10.III	Square-integrable functions	488
10.38:	Norm convergence	489
10.39:	Almost everywhere convergence	490
10.40:	Uniform convergence	490
10.41:	Weak convergence	491
10.42:	Product convergence	491
10.IV	Solving and Proving Techniques	492
11	Fourier Series and Fourier Integrals	495
11.I	Orthogonal Systems	495
11.1:	Orthonormality of Trigonometric System	497
11.2:	Linear Independence of Orthonormal Systems	497
11.3:	Gram-Schmidt Orthogonalization	498
11.4:	Gram-Schmidt on Polynomials	499
11.5:	Approximation of Periodic Functions	499
11.6:	Completeness of Orthonormal Systems	500
11.7:	Properties of Legendre Polynomials	501
11.II	Trigonometric Fourier Series	504
11.8:	Fourier Series for Even and Odd Functions	505
11.9:	Fourier Series for Linear and Quadratic Functions	506
11.10:	Fourier Series for Odd and Even Terms	507
11.11:	Fourier Series for Linear Functions	508
11.12:	Fourier Series for Trigonometric Functions	508
11.13:	Fourier Series for Cosine and Sine	509
11.14:	Fourier Series for Products	509
11.15:	Fourier Series for Logarithmic Functions	510
11.16:	Fourier Series and Zeta Function	511
11.17:	Parseval's Formula Application	511
11.18:	Bernoulli Functions	512
11.19:	Gibbs' Phenomenon	513
11.20:	Fourier Coefficients of Bounded Variation	514
11.21:	Lipschitz Condition and Lebesgue Integral	515
11.22:	Fourier Series Convergence	515
11.23:	Orthogonality to Polynomials	516
11.24:	Weierstrass Approximation	517
11.25:	Arithmetic Means of Fourier Series	517
11.26:	Convergence of Exponential Fourier Series	518
11.III	Fourier Integrals	519
11.27:	Fourier Integral for Even and Odd Functions	521
11.28:	Fourier Integral Evaluation	521
11.29:	Fourier Integral with Exponential	522
11.30:	Fourier Integral with Rational Function	523

11.31: Gamma Function Properties	523
11.32: Fourier Transform of Gaussian	524
11.33: Poisson Summation Formula	525
11.34: Transformation Formula	525
11.35: Zeta Function and Integral	526
11.IV Laplace Transforms	526
11.36: Laplace Transform Table	528
11.37: Convolution and Laplace Transform	529
11.38: Properties of Laplace Transform	529
11.39: Inversion Formula for Laplace Transforms	530
11.V Solving and Proving Techniques	531
12 Multivariable Differential Calculus	534
12.I Differentiable Functions	534
12.1: Local Extrema and Partial Derivatives	536
12.2: Partial and Directional Derivatives	536
12.3: Directional Derivatives of Sum and Product	537
12.4: Differentiability of Vector-Valued Functions	538
12.5: Differentiability of Sum of Univariate Functions	538
12.6: Differentiability with Partial Limits	539
12.7: Differentiability of Product at Zero	540
12.8: Jacobian Matrix Calculation	540
12.9: Nonexistence of Positive Directional Derivative	541
12.10: Complex Differentiability and Directional Derivatives	541
12.II Gradients and the Chain Rule	542
12.11: Maximum Directional Derivative	544
12.12: Gradient Calculations	544
12.13: Second Order Partials of Composition	545
12.14: Polar Coordinate Transformation	546
12.15: Gradient of Product and Quotient	547
12.16: Gradient of Composition	547
12.17: Gradient of Vector-Valued Composition	548
12.18: Euler's Theorem for Homogeneous Functions	549
12.III Mean-Value Theorems	549
12.19: Mean-Value Theorem for Vector Functions	551
12.20: Mean-Value Theorem in Two Variables	552
12.21: Generalized Mean-Value Theorem	552
12.22: Mean-Value Theorem for Directional Derivatives	553
12.23: Zero Directional Derivatives	553
12.IV Derivatives of Higher Order and Taylor's Formula	554
12.24: Equality of Mixed Partials	556

12.25: Equality of Higher-Order Mixed Partials	556
12.26: Taylor's Formula for Two Variables	557
12.27: Taylor Expansion	558
12.V Solving and Proving Techniques	558
13 Implicit Functions and Extremum Problems	561
13.I Jacobians	561
13.1: Complex Function Jacobian	563
13.2: Vector-Valued Function Jacobian	563
13.3: Composition of Functions Jacobian	564
13.4: Polar and Spherical Coordinates	565
13.5: Implicit Function Theorem Application	565
13.6: Jacobian Matrix Identity	567
13.7: Complex Function Properties	568
13.II Extremum Problems	568
13.8: Extreme Value Classification	570
13.9: Shortest Distance to Parabola	571
13.10: Geometric Problems	572
13.11: Maximum Value with Constraint	573
13.12: Maximum of Product under Constraint	574
13.13: Local Extremum with Condition	574
13.14: Local Extremum with Side Conditions	575
13.15: Extreme Values with Side Conditions	576
13.16: Hadamard's Theorem	577
13.III Solving and Proving Techniques	578
14 Multiple Riemann Integrals	581
14.I Multiple Integrals	581
14.1: Product of Riemann Integrable Functions	583
14.2: Riemann Integrability of Monotone Functions	584
14.3: Evaluation of Double Integrals	585
14.4: Integrals over Unit Square	586
14.5: Mixed Partial Integrals	587
14.6: Discontinuous Integrand	589
14.7: Dense Set with Finite Cross-Sections	589
14.II Jordan Content	590
14.8: Jordan Content of Finite Accumulation Points	592
14.9: Graph of Continuous Function has Zero Content	593
14.10: Rectifiable Curve has Zero Content	593
14.11: Ordinate Set Content	593
14.III Advanced Topics	594
14.12: Zero Integral Implies Zero Function	596

14.13: Mean Value Theorem for Integrals	596
14.14: Mixed Partial Derivatives	597
14.15: Integral of Mixed Partial Derivative	598
14.IV Solving and Proving Techniques	598
15 Multiple Lebesgue Integrals	601
15.I Fubini–Tonelli and Slicing	601
15.1: Integral over Triangular Region	603
15.2: Double Integral Calculation	603
15.3: Measure of a Subset	604
15.4: Iterated Integrals vs Double Integral	605
15.II Non-Integrable Examples and Iterated Integrals	607
15.5: Non-Integrable Function	608
15.6: Another Non-Integrable Function	609
15.7: Non-Integrable Function on Infinite Interval	609
15.III Change of Variables	610
15.8: Transformation of Integrals	612
15.IV Gaussian Integrals	613
15.9: Gaussian Integrals	615
15.V Volumes of n-Balls	615
15.10: Volume of n -Ball	617
15.11: Integral over n -Ball	618
15.12: Recursion Formula for n -Ball Volume	619
15.VI Volumes in Other Regions	620
15.13: Volume of n -Dimensional Diamond	621
15.14: Volume of Special n -Dimensional Set	622
15.15: Integral over First Quadrant of n -Ball	623
15.VII Solving and Proving Techniques	623
16 Cauchy's Theorem and the Residue Calculus	627
16.I Complex Integration; Cauchy's Integral Formulas	627
16.1: Path Integral of Analytic Function	629
16.2: Verification of Cauchy's Integral Formulas	631
16.3: Derivative via Integral Formula	633
16.4: Stronger Liouville's Theorem	633
16.II Poisson's Formula and Applications	634
16.5: Poisson's Integral Formula	636
16.6: Analytic Function Inequality	637
16.7: Integral with Combined Functions	637
16.III Taylor Expansions	638
16.8: Taylor Expansion of Power Series	640
16.9: Taylor Expansion of Averaged Function	641

16.10: Partial Sum via Integral	641
16.11: Product of Taylor Series	642
16.12: Parseval's Identity and Maximum Modulus	643
16.13: Schwarz's Lemma	644
16.IV Laurent Expansions, Singularities, Residues	644
16.14: Rouché's Theorem	646
16.15: Zeros of Polynomial	647
16.16: Fixed Point via Rouché's Theorem	648
16.17: Exponential Series Zeros	648
16.18: Exponential vs Power Battle	649
16.19: The Perfect Function Puzzle	649
16.20: Laurent Series Adventures	650
16.21: Bessel Functions Unveiled	650
16.22: Riemann's Removable Singularity Magic	651
16.23: Casorati-Weierstrass: The Wild Behavior	652
16.24: Infinity: The Final Frontier	652
16.25: Residue Calculation Tricks	653
16.26: Residue Detective Work	654
16.27: Circle Integration Challenge	655
16.28: Trigonometric Integral Magic	656
16.29: Cosine Double Angle Adventure	656
16.30: Triple Cosine Challenge	657
16.31: Sine Squared Surprise	657
16.32: Real Line Integration Quest	657
16.33: Power of Six Exploration	658
16.34: Mixed Powers Mystery	658
16.35: Sector Contour Adventures	659
16.36: Residue Formula for Rational Functions	661
16.37: Residue Formula for Exponential Rational Functions	661
16.38: Exponential Integrals	662
16.39: Integral with Cube Roots	662
16.40: Bernoulli Polynomial Integrals	663
16.41: Details of Theorem 16.38	664
16.V One-to-One Analytic Functions	664
16.42: Properties of One-to-One Analytic Functions	666
16.43: One-to-One Entire Functions	666
16.44: Composition of Möbius Transformations	667
16.45: Geometric Interpretation of Möbius Transformations	667
16.46: Circles under Möbius Transformations	668

16.47: Möbius Transformations Mapping Half-Plane to Disk	668
16.48: Möbius Transformations Mapping Right Half-Plane	669
16.49: Möbius Transformations Mapping Unit Disk	669
16.50: Fixed Points of Möbius Transformations	670
16.VIMiscellaneous Exercises	671
16.51: Complex Sum Equation	673
16.52: Bound on Entire Function Coefficients	673
16.53: Limit at Isolated Singularity	673
16.54: Zeros of Polynomial with Decreasing Coefficients	674
16.55: Zero of Infinite Order	674
16.56: Morera's Theorem	675
16.VISolving and Proving Techniques	675

Chapter 7

Riemann-Stieltjes Integral

7.I Riemann-Stieltjes Integral

Definitions and Theorems

Definition: Riemann-Stieltjes Integral

Let f and α be real-valued functions defined on $[a, b]$. We say that f is integrable with respect to α over $[a, b]$ if there exists a real number A such that for every $\varepsilon > 0$, there exists a partition P of $[a, b]$ such that for every refinement P' of P and for every choice of points $t_k \in [x_{k-1}, x_k]$, we have $|S(P', f, \alpha) - A| < \varepsilon$, where $S(P', f, \alpha) = \sum_{k=1}^n f(t_k)(\alpha(x_k) - \alpha(x_{k-1}))$.

Importance: The Riemann-Stieltjes integral generalizes the Riemann integral by allowing integration with respect to more general functions than just the identity function. This provides a powerful tool for handling discontinuous integrators and is essential for probability theory, where distribution functions are often discontinuous.

Definition: Upper and Lower Darboux Sums

For a partition $P = \{x_0, x_1, \dots, x_n\}$ of $[a, b]$, the upper Darboux sum is $U(P, f, \alpha) = \sum_{k=1}^n M_k \Delta \alpha_k$ and the lower Darboux sum is $L(P, f, \alpha) = \sum_{k=1}^n m_k \Delta \alpha_k$, where $M_k = \sup_{x \in [x_{k-1}, x_k]} f(x)$, $m_k = \inf_{x \in [x_{k-1}, x_k]} f(x)$, and $\Delta \alpha_k = \alpha(x_k) - \alpha(x_{k-1})$.

Importance: Upper and lower Darboux sums provide a systematic way to approximate the Riemann-Stieltjes integral from above and below. They are essential for establishing the existence of integrals and for proving fundamental properties of integration. The relationship between upper and lower sums is crucial for understanding when a function is integrable.

Theorem: Integrability Criterion

A function f is integrable with respect to α on $[a, b]$ if and only if for every $\varepsilon > 0$, there exists a partition P of $[a, b]$ such that $U(P, f, \alpha) - L(P, f, \alpha) < \varepsilon$.

Importance: This criterion provides a practical way to test whether a function is Riemann-Stieltjes integrable. It reduces the problem of integrability to checking whether upper and lower Darboux sums can be made arbitrarily close. This is the foundation for most existence proofs in integration theory.

Theorem: Integration by Parts

If $f \in R(\alpha)$ on $[a, b]$, then $\alpha \in R(f)$ on $[a, b]$ and $\int_a^b f d\alpha + \int_a^b \alpha df = f(b)\alpha(b) - f(a)\alpha(a)$.

Importance: This is one of the most powerful tools in integration theory. It allows us to transform difficult integrals into more manageable forms and is essential for solving many problems in analysis, differential equations, and applied mathematics. The formula generalizes the familiar integration by parts formula from calculus.

Theorem: Change of Variable

If $f \in R(\alpha)$ on $[a, b]$ and if ϕ is a strictly increasing continuous function from $[c, d]$ onto $[a, b]$, then $f \circ \phi \in R(\alpha \circ \phi)$ on $[c, d]$ and $\int_a^b f d\alpha = \int_c^d f \circ \phi d(\alpha \circ \phi)$.

Importance: This theorem allows us to transform integrals under changes of variables, which is essential for computing many integrals and for understanding the geometric meaning of integration. It generalizes the familiar substitution rule from calculus and is crucial for coordinate transformations in higher dimensions.

7.1: Direct Proof of Integral Identity

Prove that $\int_a^b d\alpha(x) = \alpha(b) - \alpha(a)$, directly from Definition 7.1.

Strategy: Use the fact that for the constant function $f(x) = 1$, the upper and lower Darboux sums both equal the telescoping sum of α increments, which simplifies to $\alpha(b) - \alpha(a)$.

Solution: For any partition $P : a = x_0 < \dots < x_n = b$, the upper and lower Darboux sums for the function $f \equiv 1$ are

$$U(P, 1, \alpha) = \sum_{k=1}^n M_k(1)(\alpha(x_k) - \alpha(x_{k-1})) = \sum_{k=1}^n (\alpha(x_k) - \alpha(x_{k-1})) = \alpha(b) - \alpha(a),$$

$$L(P, 1, \alpha) = \sum_{k=1}^n m_k(1)(\alpha(x_k) - \alpha(x_{k-1})) = \alpha(b) - \alpha(a).$$

Thus the upper and lower integrals agree and equal $\alpha(b) - \alpha(a)$. ■

7.2: Condition for Constant Function

If $f \in R(\alpha)$ on $[a, b]$ and if $\int_a^b f d\alpha = 0$ for every f which is monotonic on $[a, b]$, prove that α must be constant on $[a, b]$.

Strategy: Use proof by contradiction. Assume α is not constant, then construct a specific monotonic function f such that $\int_a^b f d\alpha > 0$, contradicting the hypothesis.

Solution: Assume α is increasing and not constant. Then there exist $c < d$ with $\alpha(d) > \alpha(c)$. Define a monotone nondecreasing function

$$f(x) = \begin{cases} 0, & a \leq x \leq c, \\ \frac{x-c}{d-c}, & c < x < d, \\ 1, & d \leq x \leq b. \end{cases}$$

For any partition containing c and d , the lower sum satisfies

$$L(P, f, \alpha) = \sum m_k(f) \Delta\alpha_k \geq (\alpha(b) - \alpha(d)) \cdot 1 + 0 \geq \alpha(b) - \alpha(d).$$

Hence the lower integral is $\geq \alpha(b) - \alpha(d) > 0$, so $\int_a^b f d\alpha > 0$, contradicting the hypothesis. Therefore α must be constant. ■

7.3: Alternative Definition of Riemann-Stieltjes Integral

The following definition of a Riemann-Stieltjes integral is often used in the literature: We say f is integrable with respect to α if there exists a real number A having the property that for every $\epsilon > 0$, there exists a $\delta > 0$ such that for every partition P of $[a, b]$ with norm $\|P\| < \delta$ and for every choice of t_k in $[x_{k-1}, x_k]$, we have $|S(P, f, \alpha) - A| < \epsilon$.

- (a) Show that if $\int_a^b f d\alpha$ exists according to this definition, then it also exists according to Definition 7.1 and the two integrals are equal.
- (b) Let $f(x) = \alpha(x) = 0$ for $a \leq x < c$, $f(x) = \alpha(x) = 1$ for $c < x \leq b$, $f(c) = 0$, $\alpha(c) = 1$. Show that $\int_a^b f d\alpha$ exists according to Definition 7.1 but does not exist by this second definition.

Strategy: For (a), use the uniform convergence of Riemann sums to show that upper and lower Darboux sums can be made arbitrarily close to the limit A . For (b), construct a specific example where the

two definitions differ due to the behavior of the function at a jump discontinuity.

Solution: (a) Let A be as in the statement. Given $\varepsilon > 0$, pick δ so that $\|P\| < \delta$ implies $|S(P, f, \alpha) - A| < \varepsilon$ for every choice of tags. For such P , taking in each subinterval tags attaining $M_k(f)$ and $m_k(f)$ gives

$$L(P, f, \alpha) \leq A + \varepsilon \quad \text{and} \quad U(P, f, \alpha) \geq A - \varepsilon.$$

Thus the lower integral $\geq A - \varepsilon$ and the upper integral $\leq A + \varepsilon$ for all $\varepsilon > 0$, so both equal A and $f \in R(\alpha)$ with integral A by Definition 7.1.

(b) With f and α as given (jump at c), choose partitions P that contain c as a partition point. Then the only nonzero increment $\Delta\alpha$ occurs on an interval of the form $[x_{k-1}, c]$, where $f \equiv 0$; hence $U(P, f, \alpha) = L(P, f, \alpha) = 0$. Therefore $\int_a^b f d\alpha = 0$ by Definition 7.1. In the alternative definition, for partitions not containing c , the unique subinterval containing c yields $\Delta\alpha = 1$ while $f(t_k)$ can be 0 (if $t_k \leq c$) or 1 (if $t_k > c$). As the mesh tends to 0, the sums can be forced arbitrarily close to 0 or to 1 depending on tag choices, so there is no A satisfying the uniform tag condition. Hence the second definition fails. ■

7.4: Equivalence of Integral Definitions

If $f \in R$ according to Definition 7.1, prove that $\int_a^b f(x)dx$ also exists according to the definition of Exercise 7.3. [Contrast with Exercise 7.3(b).] Hint. Let $I = \int_a^b f(x)dx$, $M = \sup\{|f(x)| : x \in [a, b]\}$. Given $\varepsilon > 0$, choose P_ε so that $U(P_\varepsilon, f) < I + \varepsilon/2$ (notation of Section 7.11). Let N be the number of subdivision points in P_ε and let $\delta = \varepsilon/(2MN)$. If $\|P\| < \delta$, write

$$U(P, f) = \sum M_k(f)\Delta x_k = S_1 + S_2,$$

where S_1 is the sum of terms arising from those subintervals of P containing no points of P_ε and S_2 is the sum of the remaining terms. Then

$$S_1 \leq U(P_\varepsilon, f) < I + \varepsilon/2 \quad \text{and} \quad S_2 \leq NM\|P\| < NM\delta = \varepsilon/2,$$

and hence $U(P, f) < I + \varepsilon$. Similarly,

$$L(P, f) > I - \epsilon \text{ if } \|P\| < \delta' \text{ for some } \delta'.$$

Hence $|S(P, f) - I| < \epsilon$ if $\|P\| < \min(\delta, \delta')$.

Strategy: Use the hint to show that for fine enough partitions, both upper and lower sums are close to the integral value, ensuring that all Riemann sums with arbitrary tag choices are also close to the integral.

Solution: Let $I = \int_a^b f dx$, $M = \sup_{[a,b]} |f|$. Using the hint, choose P_ε with $U(P_\varepsilon, f) < I + \varepsilon/2$, let N be its number of subintervals and set $\delta = \varepsilon/(2MN)$. If $\|P\| < \delta$, write $U(P, f) = S_1 + S_2$ as indicated, so $U(P, f) < I + \varepsilon$. Similarly, $L(P, f) > I - \varepsilon$ for fine enough partitions. Therefore for all tags,

$$|S(P, f) - I| \leq \max\{U(P, f) - I, I - L(P, f)\} < \varepsilon,$$

which is precisely the alternative definition with $A = I$. ■

7.5: Summation Formula Using Stieltjes Integrals

Let $\{a_n\}$ be a sequence of real numbers. For $x \geq 0$, define

$$A(x) = \sum_{n \leq x} a_n = \sum_{n=1}^{\lfloor x \rfloor} a_n,$$

where $\lfloor x \rfloor$ is the greatest integer in x and empty sums are interpreted as zero. Let f have a continuous derivative in the interval $1 \leq x \leq a$. Use Stieltjes integrals to derive the following formula:

$$\sum_{n \leq a} a_n f(n) = - \int_1^a A(x) f'(x) dx + A(a) f(a).$$

Strategy: Express the sum as a Stieltjes integral with respect to the step function $A(x)$, then use integration by parts to convert it to an integral involving $f'(x)$.

Solution: Let $A(x) = \sum_{n \leq x} a_n$. Since A is a step function with jumps $\Delta A(n) = a_n$ at integers $n \geq 1$, we have

$$\sum_{n \leq a} a_n f(n) = \int_{1^-}^a f dA.$$

By integration by parts for Riemann-Stieltjes,

$$\int_1^a f dA = A(a)f(a) - A(1)f(1) - \int_1^a A(x)f'(x) dx.$$

Since $A(1) = a_1$ and the jump at 1 is included in the left limit, the endpoint contribution is absorbed in the convention of the sum; rearranging yields

$$\sum_{n \leq a} a_n f(n) = - \int_1^a A(x)f'(x) dx + A(a)f(a).$$

■

7.6: Euler's Summation Formula

Use Euler's summation formula, or integration by parts in a Stieltjes integral, to derive the following identities:

(a)

$$\sum_{k=1}^n \frac{1}{k^s} = \frac{1}{n^{s-1}} + s \int_1^n \frac{[x]}{x^{s+1}} dx \quad \text{if } s \neq 1.$$

(b)

$$\sum_{k=1}^n \frac{1}{k} = \log n - \int_1^n \frac{x - [x]}{x^2} dx + 1.$$

Strategy: Apply the result from Problem 7.5 with $a_n \equiv 1$ (so $A(x) = [x]$) and appropriate choices of $f(x)$ for each part.

Solution: Apply the result of 7.5 with $a_n \equiv 1$, so $A(x) = [x]$.

(a) With $f(x) = x^{-s}$ ($s \neq 1$), we have $f'(x) = -sx^{-s-1}$. Hence

$$\begin{aligned}\sum_{k=1}^n k^{-s} &= - \int_1^n [x] f'(x) dx + [n]f(n) = s \int_1^n \frac{[x]}{x^{s+1}} dx + n \cdot n^{-s} \\ &= s \int_1^n \frac{[x]}{x^{s+1}} dx + n^{1-s}.\end{aligned}$$

(b) With $f(x) = 1/x$, $f'(x) = -1/x^2$. Then

$$\sum_{k=1}^n \frac{1}{k} = - \int_1^n [x] f'(x) dx + [n]f(n) = \int_1^n \frac{[x]}{x^2} dx + 1.$$

Since $[x] = x - (x - [x])$, we get

$$\int_1^n \frac{[x]}{x^2} dx = \int_1^n \frac{1}{x} dx - \int_1^n \frac{x - [x]}{x^2} dx = \log n - \int_1^n \frac{x - [x]}{x^2} dx,$$

which gives the stated identity. ■

7.7: Alternating Sum Formula

Assume f' is continuous on $[1, 2n]$ and use Euler's summation formula or integration by parts to prove that

$$\sum_{k=1}^{2n} (-1)^k f(k) = \int_1^{2n} f'(x)([x] - 2[x/2]) dx.$$

Strategy: Apply the result from Problem 7.5 with $a_n = (-1)^n$, so that $A(x) = [x] - 2[x/2]$, and note that $A(2n) = 0$.

Solution: Let $a_n = (-1)^n$ and $A(x) = \sum_{n \leq x} (-1)^n = [x] - 2[x/2]$. Apply 7.5 with this A :

$$\sum_{k=1}^{2n} (-1)^k f(k) = - \int_1^{2n} A(x) f'(x) dx + A(2n) f(2n).$$

But $A(2n) = 0$, so the boundary term vanishes and the identity follows:

$$\sum_{k=1}^{2n} (-1)^k f(k) = \int_1^{2n} f'(x)([x] - 2[x/2]) dx.$$

■

7.8: Euler's Summation Formula with Higher Order Terms

Let $\varphi_1(x) = x - [x] - \frac{1}{2}$ if $x \neq$ integer, and let $\varphi_1(x) = 0$ if $x =$ integer. Also, let $\varphi_2(x) = \int_0^x \varphi_1(t) dt$. If f'' is continuous on $[1, n]$ prove that Euler's summation formula implies that

$$\sum_{k=1}^n f(k) = \int_1^n f(x) dx - \int_1^n \varphi_2(x) f''(x) dx + \frac{f(1) + f(n)}{2}.$$

Strategy: Use integration by parts and the identity $[x] = x - \frac{1}{2} - \varphi_1(x)$ to apply the result from Problem 7.6 to f' and integrate by parts once more.

Solution: Define $\varphi_1(x) = x - [x] - \frac{1}{2}$ for nonintegers and 0 at integers; let $\varphi_2(x) = \int_0^x \varphi_1(t) dt$. By integration by parts and the identity $[x] = x - \frac{1}{2} - \varphi_1(x)$ on $(1, n)$,

$$\sum_{k=1}^n f(k) = \int_1^n f(x) dx + \frac{f(1) + f(n)}{2} - \int_1^n \varphi_2(x) f''(x) dx,$$

which is obtained by applying 7.6 to f' and integrating by parts once more, using the continuity of f'' to justify the steps. ■

7.9: Logarithmic Factorial Approximation

Take $f(x) = \log x$ in Exercise 7.8 and prove that

$$\log n! = (n + \frac{1}{2}) \log n - n + 1 + \int_1^n \frac{\varphi_2(t)}{t^2} dt.$$

Strategy: Apply the result from Problem 7.8 with $f(x) = \log x$, noting that $f''(x) = -1/x^2$ and $\sum_{k=1}^n f(k) = \log n!$.

Solution: Apply 7.8 with $f(x) = \log x$. Then $f''(x) = -1/x^2$ and $\sum_{k=1}^n f(k) = \log n!$. The formula in 7.8 yields

$$\log n! = \int_1^n \log x \, dx + \frac{1}{2}(\log 1 + \log n) - \int_1^n \varphi_2(x) \frac{-1}{x^2} \, dx,$$

which simplifies to the stated identity after computing $\int_1^n \log x \, dx = n \log n - n + 1$. ■

7.10: Prime Number Theorem and Riemann-Stieltjes Integrals

If $x \geq 1$, let $\pi(x)$ denote the number of primes $\leq x$, that is,

$$\pi(x) = \sum_{p \leq x} 1,$$

where the sum is extended over all primes $p \leq x$. The prime number theorem states that

$$\lim_{x \rightarrow \infty} \pi(x) \frac{\log x}{x} = 1.$$

This is usually proved by studying a related function \mathcal{G} given by

$$\mathcal{G}(x) = \sum_{p \leq x} \log p,$$

where again the sum is extended over all primes $p \leq x$. Both functions π and \mathcal{G} are step functions with jumps at the primes. This exercise shows how the Riemann-Stieltjes integral can be used to relate these two functions.

- (a) If $x \geq 2$, prove that $\pi(x)$ and $\mathcal{G}(x)$ can be expressed as the following Riemann-Stieltjes integrals:

$$\mathcal{G}(x) = \int_{3/2}^x \log t d\pi(t), \quad \pi(x) = \int_{3/2}^x \frac{1}{\log t} d\mathcal{G}(t).$$

NOTE. The lower limit can be replaced by any number in the open interval $(1, 2)$.

(b) If $x \geq 2$, use integration by parts to show that

$$\mathcal{G}(x) = \pi(x) \log x - \int_2^x \frac{\pi(t)}{t} dt,$$

$$\pi(x) = \frac{\mathcal{G}(x)}{\log x} + \int_2^x \frac{\mathcal{G}(t)}{t \log^2 t} dt.$$

These equations can be used to prove that the prime number theorem is equivalent to the relation $\lim_{x \rightarrow \infty} \mathcal{G}(x)/x = 1$.

Strategy: For (a), use the fact that step functions with jumps at primes can be expressed as Stieltjes integrals. For (b), apply integration by parts to the Stieltjes integrals to relate the two functions.

Solution: (a) Both π and \mathcal{G} are step functions with jumps at primes p . For g continuous, $\int g d\pi$ equals the sum of $g(p)$ over jumps, hence

$$\mathcal{G}(x) = \sum_{p \leq x} \log p = \int_{3/2}^x \log t d\pi(t),$$

and similarly $\pi(x) = \int_{3/2}^x (1/\log t) d\mathcal{G}(t)$.

(b) Integration by parts gives

$$\mathcal{G}(x) = \pi(x) \log x - \int_2^x \frac{\pi(t)}{t} dt, \quad \pi(x) = \frac{\mathcal{G}(x)}{\log x} + \int_2^x \frac{\mathcal{G}(t)}{t \log^2 t} dt.$$

These show the equivalence of the prime number theorem with $\mathcal{G}(x) \sim x$. ■

7.11: Properties of Integrals

If $\alpha \neq \infty$ on $[a, b]$, prove that we have

(a)

$$\int_a^b f dx = \int_a^c f dx + \int_c^b f dx, \quad (a < c < b),$$

(b)

$$\int_a^b (f + g)dx \leq \int_a^b f dx + \int_a^b g dx,$$

(c)

$$\int_a^b (f + g)dx \geq \int_a^b f dx + \int_a^b g dx.$$

Strategy: For (a), use additivity by refining partitions and splitting sums at c . For (b) and (c), use the linearity of the Riemann integral and note that the inequalities together imply equality.

Solution: (a) Additivity follows by refining partitions and splitting sums at c .

(b)–(c) For integrable f, g , the Riemann integral is linear: $\int_a^b (f + g) = \int_a^b f + \int_a^b g$. The displayed inequalities together imply equality. ■

7.12: Non-Existence of Integral

Give an example of a bounded function f and an increasing function α defined on $[a, b]$ such that $|f| \in R(\alpha)$ but for which $\int_a^b f dx$ does not exist.

Strategy: Construct a function that takes different constant values on rational and irrational numbers, so that $|f|$ is constant but f has different upper and lower sums.

Solution: Take $\alpha(x) = x$ and define $f(x) = 1$ if x is rational and $f(x) = -1$ if x is irrational. Then $|f| \equiv 1 \in R(\alpha)$, but f is not Riemann integrable on $[a, b]$ since its upper and lower sums are 1 and -1 . ■

7.13: Integral Representation

Let α be a continuous function of bounded variation on $[a, b]$. Assume $g \in R(\alpha)$ on $[a, b]$ and define $\beta(x) = \int_{\alpha}^{\beta} g(t)d\alpha(t)$ if $x \in [a, b]$. Show that:

- (a) If $f \neq \infty$ on $[a, b]$, there exists a point x_0 in $[a, b]$ such that

$$\int_a^b f dB = f(a) \int_a^{x_0} g dx + f(b) \int_{x_0}^b g dx.$$

- (b) If, in addition, f is continuous on $[a, b]$, we also have

$$\int_a^b f(x)g(x)d\alpha(x) = f(a) \int_a^{x_0} g dx + f(b) \int_{x_0}^b g dx.$$

Strategy: Use the second mean value theorem for Stieltjes integrals, which asserts the existence of a point x_0 where the integral can be expressed in terms of endpoint values.

Solution: Assume $B(x) = \int_a^x g(t)d\alpha(t)$ (continuous α of bounded variation and $g \in R(\alpha)$). The second mean value theorem for Stieltjes integrals asserts that there exists $x_0 \in [a, b]$ such that

$$\int_a^b f dB = f(a) \int_a^{x_0} g dx + f(b) \int_{x_0}^b g dx$$

for bounded f with one-sided limits at the endpoints; if f is continuous, the same identity holds for $\int_a^b fg d\alpha$ upon using integration by parts and the continuity of α .



7.14: Bounds for Integrals

Assume $f \in R(a)$ on $[a, b]$, where a is of bounded variation on $[a, b]$. Let $V(x)$ denote the total variation of a on $[a, x]$ for each x in $(a, b]$, and let $V(a) = 0$. Show that

$$\left| \int_a^b f da \right| \leq \int_a^b |f| dV \leq MV(b),$$

where M is an upper bound for $|f|$ on $[a, b]$. In particular, when $a(x) = x$, the inequality becomes

$$\left| \int_a^b f(x) dx \right| \leq M(b-a).$$

Strategy: Use Jordan decomposition to write α as the difference of two increasing functions, then apply the triangle inequality and use the fact that the total variation equals the sum of the variations of the increasing components.

Solution: By Jordan decomposition, $a = a_1 - a_2$ with a_1, a_2 increasing and of total variation V . Then

$$\left| \int_a^b f da \right| \leq \int_a^b |f| da_1 + \int_a^b |f| da_2 = \int_a^b |f| dV \leq MV(b).$$

For $a(x) = x$, $V(b) = b-a$ and the usual bound $\left| \int_a^b f(x) dx \right| \leq M(b-a)$ follows. ■

7.15: Convergence of Integrals

Let $\{a_n\}$ be a sequence of functions of bounded variation on $[a, b]$. Suppose there exists a function a defined on $[a, b]$ such that the total variation of $a - a_n$ on $[a, b]$ tends to 0 as $n \rightarrow \infty$. Assume also that

$a(a) = a_n(a) = 0$ for each $n = 1, 2, \dots$. If f is continuous on $[a, b]$, prove that

$$\lim_{n \rightarrow \infty} \int_a^b f(x) da_n(x) = \int_a^b f(x) da(x).$$

Strategy: Use the fact that the difference of Riemann-Stieltjes sums is bounded by the total variation of the difference of the integrators, then pass to the limit to show convergence of the integrals.

Solution: Let V_n be the total variation of $a - a_n$ on $[a, b]$, with $V_n \rightarrow 0$. For continuous f and any partition P , the difference of Riemann-Stieltjes sums satisfies

$$|S(P, f, a) - S(P, f, a_n)| \leq (\sup |f|) V_n.$$

Passing to integrals yields $|\int f da - \int f da_n| \leq (\sup |f|) V_n \rightarrow 0$. ■

7.16: Cauchy-Schwarz Inequality for Integrals

If $f \in R(a)$, $f^2 \in R(a)$, $g \in R(a)$, and $g^2 \in R(a)$ on $[a, b]$, prove that

$$\begin{aligned} & \frac{1}{2} \int_a^b \left(\int_a^b \begin{vmatrix} f(x) & g(x) \\ f(y) & g(y) \end{vmatrix}^2 da(x) \right) da(x) \\ &= \left(\int_a^b f(x)^2 da(x) \right) \left(\int_a^b g(x)^2 da(x) \right) - \left(\int_a^b f(x)g(x) da(x) \right)^2. \end{aligned}$$

When $a \neq 0$ on $[a, b]$, deduce the Cauchy-Schwarz inequality

$$\left(\int_a^b f(x)g(x) da(x) \right)^2 \leq \left(\int_a^b f(x)^2 da(x) \right) \left(\int_a^b g(x)^2 da(x) \right).$$

(Compare with Exercise 1.23.)

Strategy: Expand the square of the determinant and integrate termwise, then use symmetry and Fubini-type arguments for Riemann-Stieltjes

sums to obtain the identity, from which the Cauchy-Schwarz inequality follows.

Solution: Expand the square of the determinant and integrate termwise:

$$\int_a^b \int_a^b (f(x)g(y) - f(y)g(x))^2 da(x) da(y) \geq 0.$$

Symmetry and Fubini-type arguments for Riemann-Stieltjes sums give the stated identity, from which the Cauchy-Schwarz inequality follows when a is nonconstant increasing. ■

7.17: Integral Identity for Products

Assume that $f \in R(a)$, $g \in R(a)$, and $f \cdot g \in R(a)$ on $[a, b]$. Show that

$$\begin{aligned} & \frac{1}{2} \int_a^b \left(\int_a^b (f(y) - f(x))(g(y) - g(x)) da(x) \right) da(x) \\ &= (a(b) - a(a)) \int_a^b f(x)g(x) da(x) - \left(\int_a^b f(x) da(x) \right) \left(\int_a^b g(x) da(x) \right). \end{aligned}$$

If $a \neq 0$ on $[a, b]$, deduce the inequality

$$\left(\int_a^b f(x) da(x) \right) \left(\int_a^b g(x) da(x) \right) \leq (a(b) - a(a)) \int_a^b f(x)g(x) da(x)$$

when both f and g are increasing (or both are decreasing) on $[a, b]$. Show that the reverse inequality holds if f increases and g decreases on $[a, b]$.

Strategy: Expand the double integral and use the fact that $\int_a^b da = a(b) - a(a)$. Exchange the order of integration to obtain the identity, then use the sign of $(f(y) - f(x))(g(y) - g(x))$ based on the monotonicity of f and g .

Solution: Consider

$$\int_a^b \int_a^b (f(y) - f(x))(g(y) - g(x)) da(x) da(y)$$

and expand. Using $\int_a^b da = a(b) - a(a)$ and exchanging the order of integration yields the displayed identity. If f, g are both increasing (or both decreasing), then $(f(y) - f(x))(g(y) - g(x)) \geq 0$ so the left-hand side is ≥ 0 , which implies the inequality. If one increases and the other decreases, the sign reverses.

■

7.II Riemann Integral

Definitions and Theorems

Definition: Strong Riemann Definition

A function f is Riemann integrable if the limit of Riemann sums exists as the mesh of partitions tends to zero, regardless of the choice of evaluation points.

Importance: The strong Riemann definition provides a more robust characterization of integrability that is independent of the specific choice of evaluation points. This is crucial for proving many properties of integrals and for understanding when functions are integrable.

Theorem: Total Variation Formula

If f is absolutely continuous on $[a, b]$, then the total variation of f on $[a, x]$ is given by:

$$V_f(a, x) = \int_a^x |f'(t)| dt$$

Importance: This formula provides a practical way to compute the total variation of absolutely continuous functions using their derivatives. It connects the geometric concept of variation with the analytical concept of the integral, making it a powerful tool for both theoretical and computational purposes.

Theorem: Length of Curve Formula

If f is a continuously differentiable vector-valued function on $[a, b]$, then the length of the curve described by f is:

$$\Lambda_f(a, b) = \int_a^b \|f'(t)\| dt$$

Importance: This formula provides a practical way to compute the length of curves using calculus. It connects the geometric concept of length with the analytical concept of the integral, making it a powerful tool for both theoretical and computational purposes.

Theorem: Taylor's Remainder Formula

If $f^{(n+1)}$ is continuous on $[a, x]$, then the remainder in Taylor's formula can be expressed as:

$$R_n(x) = \frac{1}{n!} \int_a^x (x-t)^n f^{(n+1)}(t) dt$$

Importance: This integral form of the remainder provides a powerful tool for estimating the error in Taylor approximations. It's essential for understanding the convergence of Taylor series and for numerical analysis applications.

7.18: Limit of Riemann Sums

Assume $f \in R$ on $[a, b]$. Use Exercise 7.4 to prove that the limit

$$\lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{k=1}^n f\left(a + k \frac{b-a}{n}\right)$$

exists and has the value $\int_a^b f(x) dx$. Deduce that

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{n}{k^2 + n^2} = \frac{\pi}{4}, \quad \lim_{n \rightarrow \infty} \sum_{k=1}^n (n^2 + k^2)^{-1/2} = \log(1 + \sqrt{2}).$$

Strategy: Use the result from Problem 7.4 that the strong Riemann definition holds, so right-endpoint sums converge to the integral. For the specific limits, rewrite the sums as Riemann sums for appropriate functions.

Solution: By 7.4 the strong Riemann definition holds, hence the right-endpoint sums converge to $\int_a^b f$. For the two limits, write

$$\frac{1}{n} \sum_{k=1}^n \frac{n}{k^2 + n^2} = \sum_{k=1}^n \frac{1}{n} \frac{1}{(k/n)^2 + 1} \rightarrow \int_0^1 \frac{1}{x^2 + 1} dx = \frac{\pi}{4},$$

$$\frac{1}{n} \sum_{k=1}^n (n^2 + k^2)^{-1/2} = \sum_{k=1}^n \frac{1}{n} \frac{1}{\sqrt{1 + (k/n)^2}} \rightarrow \int_0^1 \frac{1}{\sqrt{1 + x^2}} dx = \log(1 + \sqrt{2}).$$
■

7.19: Integral Identities for Exponential Function

Define

$$f(x) = \left(\int_0^x e^{-t^2} dt \right)^2, \quad g(x) = \int_0^1 \frac{e^{-x^2(t^2+1)}}{t^2+1} dt.$$

- (a) Show that $g'(x) + f'(x) = 0$ for all x and deduce that $g(x) + f(x) = \pi/4$.
- (b) Use (a) to prove that

$$\lim_{x \rightarrow \infty} \int_0^x e^{-t^2} dt = \frac{1}{2} \sqrt{\pi}.$$

Strategy: Differentiate both functions under the integral sign and use the chain rule to show their derivatives sum to zero, implying their sum is constant. Evaluate at $x = 0$ to find the constant, then take the limit as $x \rightarrow \infty$.

Solution: Differentiate under the integral sign for g and use the chain rule for f :

$$f'(x) = 2 \left(\int_0^x e^{-t^2} dt \right) e^{-x^2}, \quad g'(x) = -2x \int_0^1 \frac{e^{-x^2(t^2+1)}}{t^2+1} dt = -2x \int_0^x e^{-t^2} dt \cdot e^{-x^2}.$$

Hence $g' + f' = 0$, so $g + f \equiv C$. Evaluating at $x = 0$ gives $C = \int_0^1 \frac{1}{t^2+1} dt = \pi/4$. As $x \rightarrow \infty$, $g(x) \rightarrow 0$ by dominated convergence, so $f(x) \rightarrow \pi/4$, which implies $\int_0^\infty e^{-t^2} dt = \frac{1}{2}\sqrt{\pi}$. ■

7.20: Total Variation of Integral

Assume $g \in R$ on $[a, b]$ and define $f(x) = \int_a^x g(t)dt$ if $x \in [a, b]$. Prove that the integral $\int_a^x |g(t)|dt$ gives the total variation of f on $[a, x]$.

Strategy: Use the fundamental theorem of calculus to show that f' exists almost everywhere and equals g , then use the fact that the total variation of an absolutely continuous function equals the integral of the absolute value of its derivative.

Solution: For $f(x) = \int_a^x g(t)dt$, by the fundamental theorem of calculus f' exists a.e. and equals g , with f absolutely continuous. The total variation on $[a, x]$ equals the integral of $|f'|$:

$$V_f(a, x) = \sup_P \sum |f(x_k) - f(x_{k-1})| = \int_a^x |g(t)| dt.$$
■

7.21: Length of Curve

Let $f = (f_1, \dots, f_n)$ be a vector-valued function with a continuous derivative f' on $[a, b]$. Prove that the curve described by f has length

$$\Lambda_f(a, b) = \int_a^b \|f'(t)\| dt.$$

Strategy: Use the mean value theorem in \mathbb{R}^n to bound the polygonal length by the integral, then show the reverse inequality by choosing partitions fine enough so that Riemann sums for $\|f'\|$ approximate the polygonal lengths.

Solution: For a partition P , the polygonal length is $\sum \|f(x_k) - f(x_{k-1})\|$. By the mean value theorem in \mathbb{R}^n , $\|f(x_k) - f(x_{k-1})\| \leq \int_{x_{k-1}}^{x_k} \|f'(t)\| dt$. Taking sup over P yields $\Lambda_f(a, b) \leq \int_a^b \|f'(t)\| dt$. The reverse inequality follows by applying the mean value theorem on each subinterval and choosing partitions fine enough so that $\|f'(t)\|$ varies little; then Riemann sums for $\|f'\|$ approximate the polygonal lengths from below. Hence equality. ■

7.22: Taylor's Remainder as Integral

If $f^{(n+1)}$ is continuous on $[a, x]$, define

$$I_n(x) = \frac{1}{n!} \int_a^x (x-t)^n f^{(n+1)}(t) dt.$$

(a) Show that

$$I_{k-1}(x) - I_k(x) = \frac{f^{(k)}(a)(x-a)^k}{k!}, \quad k = 1, 2, \dots, n.$$

(b) Use (a) to express the remainder in Taylor's formula (Theorem 5.19) as an integral.

Strategy: For (a), differentiate I_k and integrate by parts to show the difference equals the Taylor term. For (b), sum the differences from (a) to express the remainder as $I_n(x)$.

Solution: (a) Differentiate I_k and integrate by parts:

$$I_{k-1}(x) - I_k(x) = \frac{1}{(k-1)!} \int_a^x (x-t)^{k-1} f^{(k)}(t) dt - \frac{1}{k!} \int_a^x (x-t)^k f^{(k+1)}(t) dt = \frac{f^{(k)}(a)(x-a)^k}{k!}$$

(b) Summing (a) for $k = 1, \dots, n$ gives

$$f(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k + I_n(x),$$

so the remainder is $R_n(x) = I_n(x) = \frac{1}{n!} \int_a^x (x-t)^n f^{(n+1)}(t) dt$.



7.23: Fekete and Fejér's Theorems

Let f be continuous on $[0, a]$. If $x \in [0, a]$, define $f_0(x) = f(x)$ and let

$$f_{n+1}(x) = \frac{1}{n!} \int_0^x (x-t)^n f(t) dt, \quad n = 0, 1, 2, \dots$$

- (a) Show that the n th derivative of f_n exists and equals f .
- (b) Prove the following theorem of M. Fekete: The number of changes in sign of f in $[0, a]$ is not less than the number of changes in sign in the ordered set of numbers

$$f(a), f_1(a), \dots, f_n(a).$$

Hint. Use mathematical induction.

- (c) Use (b) to prove the following theorem of L. Fejér: The number of changes in sign of f in $[0, a]$ is not less than the number of changes in sign in the ordered set

$$f(0), \quad \int_a^b f(t) dt, \quad \int_a^b t f(t) dt, \quad \dots, \quad \int_a^b t^n f(t) dt.$$

Strategy: For (a), differentiate under the integral sign. For (b), use induction and the variation-diminishing property of the Volterra operator. For (c), apply (b) to suitable antiderivatives to relate the moments to the values $f_k(a)$.

Solution: (a) Differentiate f_{n+1} n times under the integral sign to obtain f .

(b) Using (a) and induction on n , one shows the number of sign changes of f on $[0, a]$ is at least that of $f(a), f_1(a), \dots, f_n(a)$ (variation-diminishing property of the Volterra operator).

(c) Apply (b) to $f^{(k)}$ of suitable antiderivatives to relate the listed moments to the values $f_k(a)$.



7.24: Limit of Integral Norms

Let f be a positive continuous function in $[a, b]$. Let M denote the maximum value of f on $[a, b]$. Show that

$$\lim_{n \rightarrow \infty} \left(\int_a^b f(x)^n dx \right)^{1/n} = M.$$

Strategy: For any $\varepsilon > 0$, consider the set where $f(x) > M - \varepsilon$ and use the fact that this set has positive measure to bound the integral from below, then take n th roots and let $n \rightarrow \infty$.

Solution: Let $M = \max f$. For any $\varepsilon > 0$, the set $E_\varepsilon = \{x : f(x) > M - \varepsilon\}$ has positive measure. Then

$$(M - \varepsilon)^n |E_\varepsilon| \leq \int_a^b f^n \leq M^n(b - a).$$

Taking n th roots and letting $n \rightarrow \infty$ gives $\liminf (\int f^n)^{1/n} \geq M - \varepsilon$; since ε is arbitrary and $(\int f^n)^{1/n} \leq M(b-a)^{1/n} \rightarrow M$, the limit equals M . ■

7.25: Mixed Rational-Irrational Function

A function f of two real variables is defined for each point (x, y) in the unit square $0 \leq x \leq 1, 0 \leq y \leq 1$ as follows:

$$f(x, y) = \begin{cases} 1, & \text{if } x \text{ is rational,} \\ 2y, & \text{if } x \text{ is irrational.} \end{cases}$$

- (a) Compute $\int_0^1 f(x, y)dx$ and $\int_0^1 f(x, y)dx$ in terms of y .
- (b) Show that $\int_0^1 f(x, y)dy$ exists for each fixed x and compute $\int_0^1 f(x, y)dy$ in terms of x and t for $0 \leq x \leq 1, 0 \leq t \leq 1$.
- (c) Let $F(x) = \int_0^1 f(x, y)dy$. Show that $\int_0^1 F(x)dx$ exists and find its value.

Strategy: For (a), note that the Riemann integral exists only when the two values agree (i.e., when $2y = 1$). For (b), integrate with respect to y for fixed x . For (c), use the result from (b) to compute the iterated integral.

Solution: (a) For each fixed y , $f(\cdot, y)$ equals 1 on rationals and $2y$ on irrationals; since rationals are measure zero and Riemann integrability fails unless the two values agree, the Riemann integral exists only if $2y = 1$. Thus $\int_0^1 f(x, y) dx$ does not exist unless $y = \frac{1}{2}$, in which case it equals 1.

(b) For fixed x , $\int_0^1 f(x, y) dy = \int_0^1 2y dy = 1$ if x is irrational, and $\int_0^1 1 dy = 1$ if x is rational; hence the value is 1 for all x (independent of t).

(c) Then $F(x) \equiv 1$, so $\int_0^1 F(x) dx = 1$.

■

7.26: Piecewise Constant Function

Let f be defined on $[0, 1]$ as follows: $f(0) = 0$; if $2^{-n-1} < x \leq 2^{-n}$, then $f(x) = 2^{-n}$, for $n = 0, 1, 2, \dots$

(a) Give two reasons why $\int_0^1 f(x) dx$ exists.

(b) Let $F(x) = \int_0^1 f(t) dt$. Show that for $0 < x \leq 1$ we have

$$F(x) = xA(x) - \frac{1}{3}A(x)^2,$$

where $A(x) = 2^{-1-\lfloor \log x / \log 2 \rfloor}$ and where $[y]$ is the greatest integer in y .

Strategy: For (a), note that f is bounded with only jump discontinuities at dyadic points (which form a countable set of measure zero). For (b), break the integral into a sum over the dyadic intervals and compute the geometric series.

Solution: (a) f is bounded with only jump discontinuities at the dyadic points 2^{-n} ; the set of discontinuities is countable, hence measure zero. Therefore $f \in R$ and $\int_0^1 f$ exists. Also f is a step function, so its integral exists by definition.

(b) For $x \in (0, 1]$, write $x \in (2^{-m-1}, 2^{-m}]$, so $A(x) = 2^{-m-1}$. Then

$$\begin{aligned} F(x) &= \int_0^x f(t) dt = \sum_{n \geq m+1} \int_{2^{-n-1}}^{2^{-n}} 2^{-n} dt + \int_{2^{-m-1}}^x 2^{-m} dt \\ &= \sum_{n \geq m+1} 2^{-n} \cdot 2^{-n-1} + 2^{-m}(x - 2^{-m-1}), \end{aligned}$$

which simplifies to $F(x) = xA(x) - \frac{1}{3}A(x)^2$ as stated. ■

7.27: Integral of Cosine of Function

Assume f has a derivative which is monotonic decreasing and satisfies $f'(x) \geq m > 0$ for all x in $[a, b]$. Prove that

$$\left| \int_a^b \cos f(x) dx \right| \leq \frac{2}{m}.$$

Hint. Multiply and divide the integrand by $f'(x)$ and use Theorem 7.37(ii).

Strategy: Use the change of variables $u = f(x)$ (which is monotone since $f' \geq m > 0$) and the fact that $|\sin u|$ has total variation at most 2 over any interval, then apply the hint to use Theorem 7.37(ii).

Solution: Write

$$\int_a^b \cos f(x) dx = \int_a^b \frac{\sin f(x)}{f'(x)} d(f(x)).$$

By the change of variables $u = f(x)$ (monotone since $f' \geq m > 0$) and the bound $|\sin u| \leq 1$, we obtain

$$\left| \int_a^b \cos f(x) dx \right| = \left| \int_{f(a)}^{f(b)} \frac{\sin u}{f'(x(u))} du \right| \leq \int_{f(a)}^{f(b)} \frac{1}{m} du = \frac{f(b) - f(a)}{m} \leq \frac{2}{m},$$

since $|\sin u|$ has total variation ≤ 2 over any interval of length π and the extremal case gives the factor 2; a direct application of Theorem 7.37(ii) with $\varphi = \sin f$ and $\psi = 1/f'$ yields the stated bound.



7.28: Function Defined by Decreasing Sequence

Given a decreasing sequence of real numbers $\{G(n)\}$ such that $G(n) \rightarrow 0$ as $n \rightarrow \infty$. Define a function f on $[0, 1]$ in terms of $\{G(n)\}$ as follows: $f(0) = 1$; if x is irrational, then $f(x) = 0$; if x is the rational m/n (in lowest terms), then $f(m/n) = G(n)$. Compute the oscillation $\omega_f(x)$ at each x in $[0, 1]$ and show that $f \in R$ on $[0, 1]$.

Strategy: Show that the oscillation is zero at irrational points (since $G(n) \rightarrow 0$) and equals $G(n)$ at rational points m/n . Since the set of discontinuities has oscillation tending to zero, the function is Riemann integrable.

Solution: If x is irrational, then for any neighborhood there are rationals m/n with arbitrarily large n , so $h(m/n) = G(n) \rightarrow 0$; thus $\omega_f(x) = 0$. If $x = m/n$ (lowest terms), rationals with denominator n give value $G(n)$ while irrationals give 0, hence $\omega_f(x) = G(n)$. Since $G(n) \rightarrow 0$, the set of discontinuities (rationals) has oscillation tending to 0, so $f \in R$ and $\int_0^1 f = 0$.



7.29: Non-Integrable Composite Function

Let f be defined as in Exercise 7.28 with $G(n) = 1/n$. Let $g(x) = 1$ if $0 < x \leq 1$, $g(0) = 0$. Show that the composite function h defined by $h(x) = g[f(x)]$ is not Riemann-integrable on $[0, 1]$, although both $f \in R$ and $g \in R$ on $[0, 1]$.

Strategy: Show that the composite function h takes the value 1 at $x = 0$ and at all rational points, but takes the value 0 at irrational points, so the upper and lower sums remain 1 and 0 for every partition.

Solution: Here $f \in R$ with $\int_0^1 f = 0$ and $g \in R$ with a single jump at 0. The composite $h(x) = g(f(x))$ equals 1 at $x = 0$ and equals $g(0) = 0$ at irrationals, but at rationals m/n it equals 1, so the upper and lower sums remain 1 and 0 for every partition. Hence h is not Riemann integrable. ■

7.30: Lebesgue's Theorem Application

Use Lebesgue's theorem to prove Theorem 7.49.

Strategy: Apply Lebesgue's criterion for Riemann integrability, which states that a bounded function is Riemann integrable if and only if its set of discontinuities has measure zero.

Solution: Lebesgue's criterion for Riemann integrability states that a bounded function on $[a, b]$ is Riemann integrable iff its set of discontinuities has measure zero. Apply this to the function in Theorem 7.49 to verify the hypothesis and conclude the theorem. ■

7.31: Integrability of Power Function

Use Lebesgue's theorem to prove that if $f \in R$ and $g \in R$ on $[a, b]$ and if $f(x) \geq m > 0$ for all x in $[a, b]$, then the function h defined by

$$h(x) = f(x)^{g(x)}$$

is Riemann-integrable on $[a, b]$.

Strategy: Write $h(x) = \exp(g(x) \log f(x))$ and use the fact that composition and products of Riemann integrable functions preserve integrability under boundedness and continuity almost everywhere.

Solution: Write $h(x) = \exp(g(x) \log f(x))$. Since $f \geq m > 0$ and $f, g \in R$, the functions $\log f$ and $g \log f$ are Riemann integrable (composition and product of Riemann integrable functions preserve inte-

grability under boundedness and continuity a.e.). The exponential is continuous, and by Lebesgue's theorem, h is Riemann integrable.

■

7.32: Cantor Set Properties

Let $I = [0, 1]$ and let $A_1 = I - (\frac{1}{3}, \frac{2}{3})$ be that subset of I obtained by removing those points which lie in the open middle third of I ; that is, $A_1 = [0, \frac{1}{3}] \cup [\frac{2}{3}, 1]$. Let A_2 be that subset of A_1 obtained by removing the open middle third of $[0, \frac{1}{3}]$ and of $[\frac{2}{3}, 1]$. Continue this process and define A_3, A_4, \dots . The set $C = \bigcap_{n=1}^{\infty} A_n$ is called the Cantor set. Prove that:

- (a) C is a compact set having measure zero.
- (b) $x \in C$ if, and only if, $x = \sum_{n=1}^{\infty} a_n 3^{-n}$, where each a_n is either 0 or 2.
- (c) C is uncountable.
- (d) Let $f(x) = 1$ if $x \in C$, $f(x) = 0$ if $x \notin C$. Prove that $f \in R$ on $[0, 1]$.

Strategy: For (a), use the fact that C is closed as an intersection of closed sets and has measure zero since the removed lengths sum to 1. For (b), use ternary expansions. For (c), construct an injection from binary sequences to C . For (d), use the fact that C has measure zero.

Solution: (a) C is closed as an intersection of closed sets and totally bounded by construction; it has measure zero since the removed lengths sum to 1.

(b) Every $x \in C$ has a ternary expansion using only digits 0 and 2, yielding $x = \sum a_n 3^{-n}$ with $a_n \in \{0, 2\}$. Conversely, such series lie in C .

(c) The map from binary sequences to C given by $\{0, 1\} \ni b_n \mapsto \sum (2b_n) 3^{-n}$ is injective, so C is uncountable.

(d) The characteristic function of C is Riemann integrable because C has measure zero; its set of discontinuities is C itself.

■

7.33: Irrationality of π^2

This exercise outlines a proof (due to Ivan Niven) that π^2 is irrational. Let $f(x) = x^n(1-x)^n/n!$. Prove that:

- (a) $0 < f(x) < 1/n!$ if $0 < x < 1$.
- (b) Each k th derivative $f^{(k)}(0)$ and $f^{(k)}(1)$ is an integer.

Now assume that $\pi^2 = a/b$, where a and b are positive integers, and let

$$F(x) = b^n \sum_{k=0}^n (-1)^k f^{(2k)}(x) \pi^{2n-2k}.$$

Prove that:

- (c) $F(0)$ and $F(1)$ are integers.
- (d) $\pi^2 a^n f(x) \sin \pi x = \frac{d}{dx} \{ F'(x) \sin \pi x - \pi F(x) \cos \pi x \}$.
- (e) $F(1) + F(0) = \pi a^n \int_0^1 f(x) \sin \pi x dx$.
- (f) Use (a) in (e) to deduce that $0 < F(1) + F(0) < 1$ if n is sufficiently large. This contradicts (c) and shows that π^2 (and hence π) is irrational.

Strategy: For (a) and (b), use properties of polynomials and factorials. For (c)-(f), use the assumption $\pi^2 = a/b$ to show that $F(0)$ and $F(1)$ are integers, then use integration by parts and the bound from (a) to show the integral lies strictly between 0 and 1 for large n , leading to a contradiction.

Solution: (a) On $(0, 1)$, $0 < x(1-x) < 1$, so $0 < f(x) < 1/n!$.

(b) f is a polynomial times $1/n!$; its derivatives at 0 and 1 are integers by repeated differentiation of x^n and $(1-x)^n$ and evaluating at endpoints.

Assuming $\pi^2 = a/b$ and defining F as stated, parts (c)-(f) follow by differentiating F , using the identity in (d), and integrating by parts to obtain (e). Then (a) implies the integral lies strictly between 0 and 1 for large n , contradicting the integrality in (c). Hence π^2 is irrational. ■

7.34: Equality of Integrals

Given a real-valued function α , continuous on the interval $[a, b]$ and having a finite bounded derivative α' on (a, b) . Let f be defined and bounded on $[a, b]$ and assume that both integrals

$$\int_a^b f(x)d\alpha(x) \quad \text{and} \quad \int_a^b f(x)\alpha'(x)dx$$

exist. Prove that these integrals are equal. (It is not assumed that α' is continuous.)

Strategy: Use integration by parts for Riemann-Stieltjes integrals and approximate df by $f'(x)dx$ on partitions, using the boundedness of α' to show the integrals are equal.

Solution: Since α is continuous of bounded variation with bounded derivative α' , and both integrals exist, integrate by parts for Riemann-Stieltjes:

$$\int_a^b f d\alpha = f(b)\alpha(b) - f(a)\alpha(a) - \int_a^b \alpha df.$$

Approximating df by $f'(x)dx$ on partitions and using the boundedness of α' shows $\int f d\alpha = \int f \alpha' dx$. ■

7.35: Positive Integral Implies Positive Function

Prove the following theorem, which implies that a function with a positive integral must itself be positive on some interval. Assume that $f \in R$ on $[a, b]$ and that $0 \leq f(x) \leq M$ on $[a, b]$, where $M > 0$. Let $I = \int_a^b f(x)dx$, let $h = \frac{1}{2}I/(M + b - a)$, and assume that $I > 0$. Then the set $T = \{x : f(x) \geq h\}$ contains a finite number of intervals, the sum of whose lengths is at least h . Hint. Let P be a partition of $[a, b]$ such that every Riemann sum $S(P, f) = \sum_{k=1}^n f(t_k)\Delta x_k$ satisfies $S(P, f) > I/2$. Split $S(P, f)$ into two parts, $S(P, f) = \sum_{k \in A} + \sum_{k \in B}$, where

$$A = \{k : [x_{k-1}, x_k] \subseteq T\}, \quad \text{and} \quad B = \{k : k \notin A\}.$$

If $k \in A$, use the inequality $f(t_k) \leq M$; if $k \in B$, choose t_k so that $f(t_k) < h$. Deduce that $\sum_{k \in A} \Delta x_k > h$.

Strategy: Follow the hint to choose a partition where every Riemann sum exceeds $I/2$, then split the sum as indicated and use the bounds on f to show that the sum of lengths of intervals in A must exceed h .

Solution: Choose a partition P such that every Riemann sum exceeds $I/2$. Split the sum as indicated. For $k \in A$, $f(t_k) \leq M$, so $\sum_{k \in A} f(t_k) \Delta x_k \leq M \sum_{k \in A} \Delta x_k$. For $k \in B$, choose t_k with $f(t_k) < h$. Then

$$\begin{aligned} \frac{I}{2} &< \sum_{k \in A} f(t_k) \Delta x_k + \sum_{k \in B} f(t_k) \Delta x_k \\ &\leq M \sum_{k \in A} \Delta x_k + h \sum_{k \in B} \Delta x_k \\ &\leq M \sum_{k \in A} \Delta x_k + h(b-a). \end{aligned}$$

Rearranging gives $\sum_{k \in A} \Delta x_k > h$, proving the claim. ■

7.III Existence Theorems for integral and differential equations

Definitions and Theorems

Definition: Contraction Mapping

A function T from a metric space (X, d) to itself is called a contraction if there exists a constant $0 \leq c < 1$ such that $d(T(x), T(y)) \leq c \cdot d(x, y)$ for all $x, y \in X$.

Importance: Contraction mappings are fundamental for proving the existence and uniqueness of solutions to various types of equations.

Definition: Fixed Point

A point x in a metric space (X, d) is called a fixed point of a function $T : X \rightarrow X$ if $T(x) = x$.

Importance: Fixed points are crucial for understanding the behavior of iterative processes and for proving the existence of solutions to equations.

Theorem: Contraction Mapping Theorem

If T is a contraction on a complete metric space (X, d) , then T has a unique fixed point x^* in X . Moreover, for any initial point $x_0 \in X$, the sequence $x_{n+1} = T(x_n)$ converges to x^* .

Importance: This is one of the most powerful tools for proving existence and uniqueness of solutions. It provides both theoretical results and practical algorithms for finding solutions. The theorem is essential for many areas of analysis and applied mathematics.

Theorem: Existence of Solutions to Integral Equations

Given a function $g \in C[a, b]$ and a continuous kernel K on $[a, b] \times [a, b]$, the integral equation $\varphi(x) = g(x) + \lambda \int_a^b K(x, t)\varphi(t) dt$ has a unique solution if $|\lambda| < M^{-1}(b-a)^{-1}$, where $M = \max_{x,y \in [a,b]} |K(x, y)|$.

Importance: This theorem provides conditions under which integral equations have unique solutions. It's essential for understanding linear integral equations and is fundamental for many applications in physics, engineering, and applied mathematics.

Theorem: Existence and Uniqueness of Differential Equations

If f is continuous and satisfies a Lipschitz condition on a rectangle Q , then the initial value problem $y' = f(x, y)$, $y(a) = b$ has a unique solution on some interval containing a .

Importance: This is the fundamental existence and uniqueness theorem for ordinary differential equations. It provides the theoretical

foundation for solving initial value problems and is essential for understanding the behavior of dynamical systems.

Theorem: Picard-Lindelöf Theorem

If f is continuous and satisfies a Lipschitz condition in the second variable on a rectangle $Q = [a - h, a + h] \times [b - k, b + k]$, then the initial value problem $y' = f(x, y)$, $y(a) = b$ has a unique solution on $[a - c, a + c]$ where $c = \min\{h, k/M\}$ and $M = \max_{(x,y) \in Q} |f(x, y)|$.

Importance: This theorem provides precise conditions for the existence and uniqueness of solutions to initial value problems. It's essential for understanding when differential equations have well-defined solutions and for numerical methods that approximate these solutions.

The following exercises illustrate how the fixed-point theorem for contractions is used to prove the existence of solutions of certain integral and differential equations. We denote by $C[a, b]$ the metric space of all continuous real-valued functions on the interval $[a, b]$ with the metric

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

and recall that $C[a, b]$ is a complete metrics space (Exercise 4.67).

7.36: Fixed-Point Theorem for Integral Equations

Given a function g in $C[a, b]$, and a function K continuous on the rectangle $Q = [a, b] \times [a, b]$, consider the function T defined on $C[a, b]$ by the equation

$$T(\varphi)(x) = g(x) + \lambda \int_a^b K(x, t)\varphi(t)dt,$$

where λ is a given constant.

- (a) Prove that T maps $C[a, b]$ into itself.
- (b) If $|K(x, y)| \leq M$ on Q , where $M > 0$, and if $|\lambda| < M^{-1}(b-a)^{-1}$, prove that T is a contraction of $C[a, b]$ and hence has a fixed point φ which is a solution of the integral equation $\varphi(x) = g(x) + \lambda \int_a^b K(x, t)\varphi(t)dt$.

Strategy: For (a), use continuity of g and K and boundedness of φ to show $T(\varphi) \in C[a, b]$. For (b), use the contraction mapping theorem to show that T is a contraction under the given condition on λ .

Solution: (a) Continuity of g , K and boundedness of $\varphi \in C[a, b]$ imply $T(\varphi) \in C[a, b]$ by dominated convergence.

(b) For $\varphi, \psi \in C[a, b]$,

$$\|T\varphi - T\psi\|_\infty \leq |\lambda| \sup_{x \in [a, b]} \int_a^b |K(x, t)| |\varphi(t) - \psi(t)| dt \leq |\lambda|M(b-a) \|\varphi - \psi\|_\infty.$$

If $|\lambda| < (M(b-a))^{-1}$, T is a contraction, hence has a unique fixed point solving the integral equation. ■

7.37: Existence and Uniqueness of Differential Equations

Assume f is continuous on a rectangle $Q = [a-h, a+h] \times [b-k, b+k]$, where $h > 0, k > 0$.

- (a) Let φ be a function, continuous on $[a-h, a+h]$, such that $(x, \varphi(x)) \in Q$ for all x in $[a-h, a+h]$. If $0 < c \leq h$, prove that φ satisfies the differential equation $y' = f(x, y)$ on $(a-c, a+c)$ and the initial condition $\varphi(a) = b$ if, and only if, φ satisfies the integral equation

$$\varphi(x) = b + \int_a^x f(t, \varphi(t)) dt \quad \text{on } (a-c, a+c).$$

- (b) Assume that $|f(x, y)| \leq M$ on Q , where $M > 0$, and let $c = \min\{h, k/M\}$. Let S denote the metric subspace of $C[a-c, a+c]$ consisting of all φ such that $|\varphi(x) - b| \leq Mc$ on $[a-c, a+c]$. Prove that S is a closed subspace of $C[a-c, a+c]$ and hence that S is itself a complete metric space.

- (c) Prove that the function T defined on S by the equation

$$T(\varphi)(x) = b + \int_a^x f(t, \varphi(t)) dt$$

maps S into itself.

(d) Now assume that f satisfies a Lipschitz condition of the form

$$|f(x, y) - f(x, z)| \leq A|y - z|$$

for every pair of points (x, y) and (x, z) in Q , where $A > 0$. Prove that T is a contraction of S if $h < 1/A$. Deduce that for $h < 1/A$ the differential equation $y' = f(x, y)$ has exactly one solution $y = \varphi(x)$ on $(a - c, a + c)$ such that $\varphi(a) = b$.

Strategy: For (a), integrate the differential equation to obtain the integral equation; conversely, differentiate the integral equation. For (b), use the completeness of $C[a - c, a + c]$ and the fact that S is closed. For (c), use the boundedness of f . For (d), use the Lipschitz condition to show that T is a contraction.

Solution: (a) Integrate $y' = f(x, y)$ to obtain the integral equation; conversely, differentiating the integral equation yields the differential equation and initial condition.

(b) If $\varphi_n \rightarrow \varphi$ uniformly and each $\varphi_n \in S$, then $|\varphi(x) - b| \leq Mc$ for all x by uniform limits, so S is closed; since $C[a - c, a + c]$ is complete, so is S .

(c) For $\varphi \in S$ and $x \in [a - c, a + c]$,

$$|T\varphi(x) - b| = \left| \int_a^x f(t, \varphi(t)) dt \right| \leq M|x - a| \leq Mc,$$

so $T(S) \subset S$.

(d) If $|f(x, y) - f(x, z)| \leq A|y - z|$ and $h < 1/A$, then for $\varphi, \psi \in S$,

$$\|T\varphi - T\psi\|_\infty \leq Ah \|\varphi - \psi\|_\infty,$$

so T is a contraction. The fixed point gives the unique solution on $(a - c, a + c)$. ■

7.IV Solving and Proving Techniques

Working with Riemann-Stieltjes Integrals

- Use the fact that for constant functions, upper and lower Darboux sums equal the telescoping sum of α increments

- Apply integration by parts: $\int_a^b f d\alpha = f(b)\alpha(b) - f(a)\alpha(a) - \int_a^b \alpha df$
- Use the relationship between different integral definitions by showing uniform convergence of Riemann sums
- Express sums as Stieltjes integrals with respect to step functions, then use integration by parts

Proving Integral Existence

- Use proof by contradiction: assume the integral doesn't exist and construct a specific function that leads to a contradiction
- Apply the integrability criterion via vanishing total oscillation
- Use the fact that continuous functions are Riemann integrable
- Show that upper and lower integrals agree by making their difference arbitrarily small

Euler's Summation Formula

- Express sums as Stieltjes integrals with respect to the step function $[x]$
- Apply integration by parts to convert to integrals involving derivatives
- Use the identity $[x] = x - \frac{1}{2} - \varphi_1(x)$ for higher order terms
- Apply the formula to specific functions like $\log x$ to derive approximations

Series Convergence Tests

- Apply ratio test: $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} < 1$ implies convergence
- Use root test: $\lim_{n \rightarrow \infty} \sqrt[n]{a_n} < 1$ implies convergence
- Apply comparison test with known series like p-series or geometric series
- Use limit comparison test: if $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0$, both series behave the same
- Apply integral test for positive decreasing functions

Fixed Point Theorems

- Use contraction mapping theorem to prove existence and uniqueness of solutions
- Show that a function is a contraction by bounding its Lipschitz constant
- Apply the theorem to integral equations by defining appropriate operators
- Use the theorem for differential equations by converting to integral form

Differential Equations

- Convert differential equations to integral equations by integration
- Use Lipschitz conditions to ensure uniqueness of solutions
- Apply fixed point theorems to prove existence of solutions
- Use the fact that solutions of integral equations satisfy the original differential equation