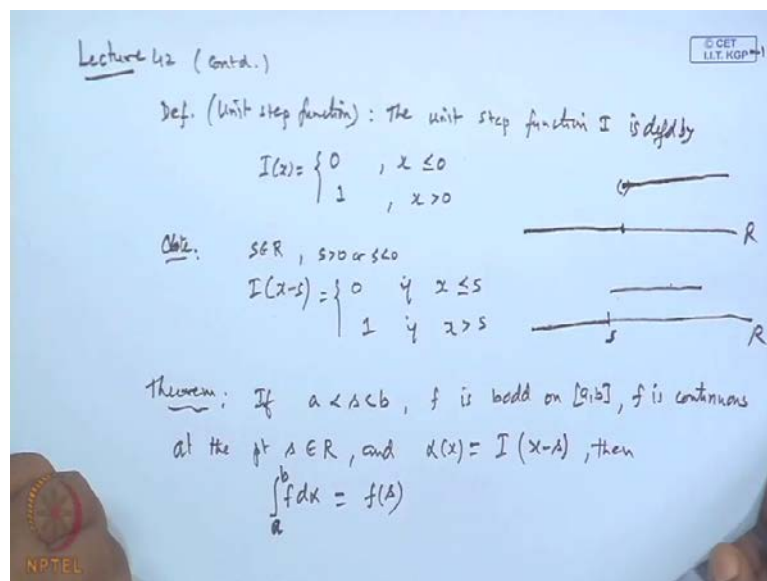


A Basic Course in Real Analysis
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Lecture - 42
Properties of Riemann Stieltjes Integral (Contd.)

So, we will continue our previous lecture that is the properties of Riemann Stieltjes Integrals; and in this lecture, we will particular deal with the step functions, and we will show that whenever alpha becomes a step function, alpha is taken as a step function then Riemann Stieltjes Integral reduces to a either a finite sum or may be infinite sum of the terms, series, in the form of the series. So, one can get the value of the integral in the form of the series. Similarly if alpha is a differentiable functions, then it can be reduced, Reimann Stieltjes Integral reduce to a ordinary integral, just a definite integrals and one can get the value easily for that.

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So, prior to this before starting we will give the definition of a unit step function. We define the unit step function, the unit step function I is defined by $I(x)$ is 0, when x is less than equal to 0, and 1 when x is greater than 0. So, basically this entire real line; so, $I(x)$ means when the x , real number x is less than equal to 0 the corresponding value of $I(x)$ will be this and when it is greater than 0, the corresponding value of $I(x)$ will be 1, this point is not included here, it is included here. So, this is our step function, if we call it as

a unit step function; if we as a note, we can say if suppose I take s be any real number, in the some interval say a b , and when we say x minus s then the meaning of this is 0, if x is less than equal to s and 1 if x is greater than s . So, this will be starting if s is say positive or may be negative or s is negative. Suppose, I take s here; then all the, for all the real number which are less than or equal to s , the image of under I will be 0 and while, it will be 1 when it is greater than this.

So, this is the real line \mathbb{R} ; so this all about the step functions. Now, we will make use of this step functions and first we will show that if our f is continuous and also α is a step function, then in that case the integral can be computed just by computing the value of the function at the point where the function is continuous. So, the result is this, the result says if suppose s is a number lying between a and b , a b is a given interval, and f is bounded over the closed interval, bounded on the closed and bounded interval a b , f is also continuous, f is continuous on at the point, at the point s which is in \mathbb{R} lying between a and b ; and suppose α is the unit step function x minus s α . Then the results says the Reimann Stieltjes Integral of the function f with respect to α from a to b over the interval a b is nothing but the value of the function at a point s where it is continuous. So, that way we can easily get the value of the Reimann Stieltjes Integral.

If I know this property that α is a unit step functions with respect to say s where α is I x minus s and f is bounded and continuous function defined over the interval a b . So, let us see the proof of this. In order to prove this result let us use the since f is given to be a , f is continuous and bounded also. So, we can function f over the interval a b will attain maximum and minimum value because the interval a b is closed and function is continuous. So, it will attain is maximum and minimum value therefore, we can find out the maximum and minimum Riemann sum for this function f .

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Pf. Consider a partition $P = \{x_0, x_1, x_2, x_3\}$ where
 $x_0 = a < x_1 = s < x_2 < x_3 = b$

Consider

$$U(P, f, \alpha) = \sum_{i=1}^3 M_i \Delta x_i$$

$$= M_1 \Delta x_1 + M_2 \Delta x_2 + M_3 \Delta x_3$$

$$= M_1 (\alpha(x_1) - \alpha(x_0)) + M_2 (\alpha(x_2) - \alpha(x_1)) + M_3 (\alpha(x_3) - \alpha(x_2))$$

Since $\alpha(x) = I(x-s) = \begin{cases} 0 & x \leq s \\ 1 & x > s \end{cases}$

Here $x_1 = s$

$$= 0 + M_2 (1 - 0) + M_3 (1 - 1) = M_2$$

Similarly $L(P, f, \alpha) = m_2$

So, let us take consider a partition p having the point suppose x naught x_1 x_2 x_3 . It may be more point, but just for simplicity I am taken and result can be extended when there are so many other points involve in between a and b , where x naught I am taking as a which a which is less than x_1 is suppose s and less than x_2 which is less than x_3 is suppose b . So, this is the interval a b , we have partitioned this interval by choosing this partition x naught x_1 x_2 and x_3 is b . So, this is our say x_3 . So, let it not be this here this will be x_2 , clear? This will be x_2 . So, x_1 is s . This is our point s , we have taken this one.

Now, consider this upper sum. Upper sum of the function f with respect to α over this partition p . So, this sum is $\sigma M_i \Delta \alpha_i$, i is 1 to 3 and that is the meaning of this is $M_1 \Delta \alpha_1$, $M_2 \Delta \alpha_2$, $M_3 \Delta \alpha_3$ and if I further expand it $\Delta \alpha_1$ means it is defined over this interval. So, the choosing as $\alpha(x_1) - \alpha(x_0)$, this is our then $M_2 (\alpha(x_2) - \alpha(x_1))$, then plus $M_3 (\alpha(x_3) - \alpha(x_2))$, this is by definition. Now, function since our $\alpha(x)$ is given to be the $I(x - s)$ is it not. So, this is the value is 0 if x is less than equal to s and 1 if x is strictly greater than s . Now, here x_1 is s . So, it means when the value of α at the point x_1 will be 0 , value of α at the point x naught is 0 , so, first term will be 0 , the second term will be M_2 , α of x_2 since x_2 is greater than s .

So, alpha of x_2 will be 1 and then alpha of x_1 because it by definition it will 0 and then M_3 alpha x_3 and alpha x_2 will all be 1. So, basically you are getting M_2 . So, upper sum will always be M_2 . Similarly, we can say the lower sum of the function f with respect to alpha will be the small m_2 like this.

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$$U(P, f, \alpha) = \sum_{k=1}^n M_k \Delta x_k$$

$$= M_1 \Delta x_1 + M_2 \Delta x_2 + M_3 \Delta x_3$$

$$= M_1 (\alpha(x_1) - \alpha(x_0)) + M_2 (\alpha(x_2) - \alpha(x_1)) + M_3 (\alpha(x_3) - \alpha(x_2))$$

Since $\alpha(x) = I(x=a) = \begin{cases} 0 & x \leq a \\ 1 & x > a \end{cases}$

Here $x_1 = a$

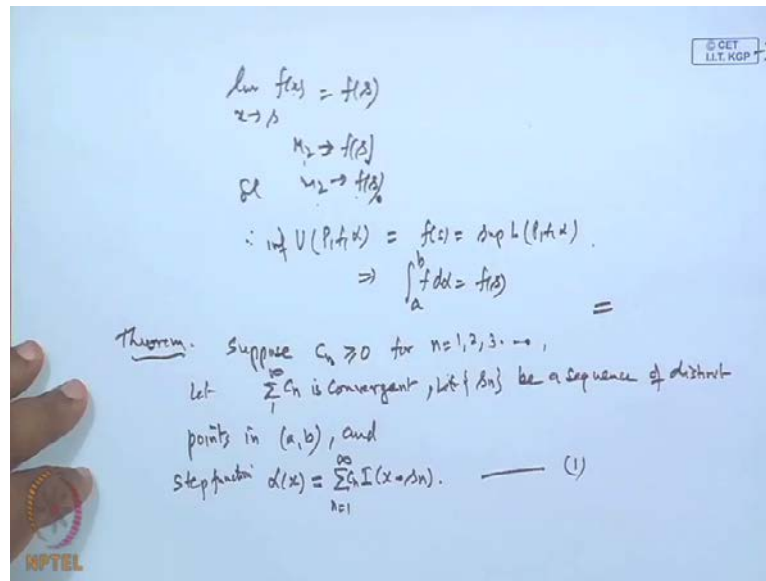
$$= 0 + M_2 (1 - 0) + M_3 (1 - 1) = M_2$$

Similarly $L(P, f, \alpha) = m_2$

Since f is continuous at s

Now, since f is continuous at s . So, it means this is our x naught, x_1 which is s , x_2 which is b . So, if I take any arbitrary point here say x , the value of $f(x)$ in this value is nothing but what, this is always the maximum value of this will be because its m_2 , m_2 is the maximum value over this interval. So, it will be the maximum value of this $f(x)$, will be m_2 . So, it will close to this.

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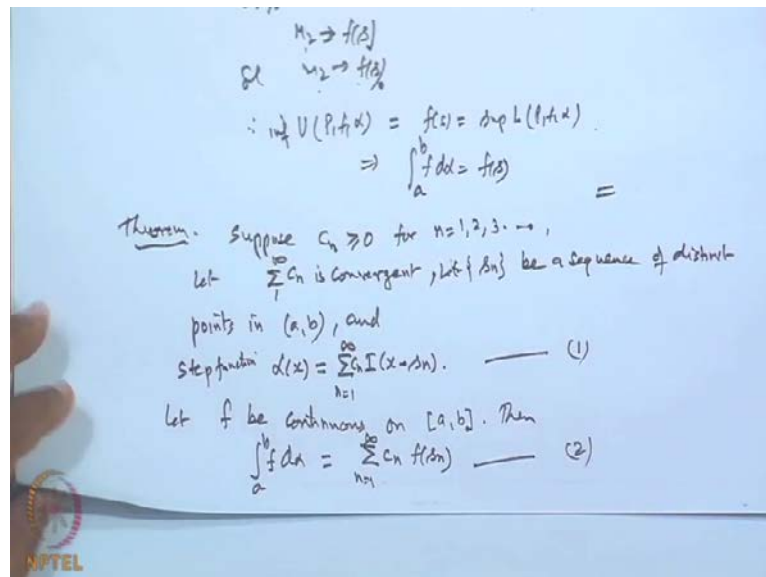
So, function f is continuous at s therefore, limit of the function $f(x)$ when x tends to s will be $f(s)$, but the function f is such, f is such which is defined over this interval x_1 to x_2 . The function $f(x)$ is our $\alpha(x)$ into this. So, when you take the value, the value will be M_2 and this will come out to be $f(s)$. So, what M_2 sorry M_2 will go to $f(s)$ and M_1 similarly small m_2 will also approach to $f(s)$ because of the continuity. So, both M_2 and small m_2 will go to $f(s)$ and small $f(s)$ sorry small m_2 will also go to small $f(s)$, but this is the largest value and smallest value, but as x approaches to s this will go to $f(s)$.

So, M_2 will approach to similarly small m_2 will approach to $f(s)$. So, this shows that both upper sum of the function when the limiting value of this is a limit of this x tends to s is our $f(s)$ and that is the infimum of this and which is equal to supremum of the lower sum of f with respect to α . So, this shows $\int_a^b f d\alpha$ will be $f(s)$ because always this limiting value is coming to be $f(s)$. So, upper sum when you take the infimum value it is $f(s)$, when you take the supremum value of the lower sum it is also $f(s)$. So, it is integrable and integral comes out to be this. So, this proves the result. The second results also in connection with this step functions, this will give the result that if α is a step function then Riemann Integrable Integral, Stieltjes integral will be reduced to the infinite series or a finite series depending on this.

So, suppose c_n is greater than equal to 0 for n is equal to 1 2 3 and so on and let $\sum_{n=1}^\infty c_n$ is convergent. Let this converges, is convergent, let this is convergent

the sequence s_n is a sequence of distinct point, let sequence s_n be a sequence of distinct point, distinct points in the interval a, b . In the open interval a, b and $\alpha(x)$ is the step function n equal to 1 to infinity, this we call step function, $\alpha(x)$ is this $C_n I$ of x minus s_n . Let it be number 1.

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And let f be continuous on the closed interval a, b , then the Riemann Stieltjes Integral of the function f with respect to α over a, b is equal to the summation of the series 1 to infinity $C_n f$ of s_n . So, Riemann Stieltjes Integral can be calculated in terms of the series if α is given to be a step function. So, that is very important result we get.

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Pf. Since $\sum_{n=1}^{\infty} C_n < \infty$ and $I(x-s_n) = \begin{cases} 0 & x \leq s_n \\ 1 & x > s_n \end{cases}$
 $\Rightarrow \sum_{n=1}^{\infty} C_n I(x-s_n) \leq \sum_{n=1}^{\infty} C_n$.
 So by comparison Test, the series $\sum_{n=1}^{\infty} C_n I(x-s_n)$ is convergent.
 for every $x \in [a, b]$.
 Define $\alpha(x) = \sum_{n=1}^{\infty} C_n I(x-s_n)$.
 Put $x=a$, $\alpha(a)=0$ but $\alpha(b) = \sum_{n=1}^{\infty} C_n \cdot 1 = \sum_{n=1}^{\infty} C_n$.
 $\alpha(x) \uparrow$ monotonically increasing function.
 Let $\epsilon > 0$ be given. Since the series $\sum_{n=1}^{\infty} C_n$ converges,
 for given $\epsilon > 0$, $\exists N_{\epsilon}$ st. $\sum_{n=N+1}^{\infty} C_n < \epsilon$.

So, proof of this. First thing is that since sigma of C n 1 to infinity is convergent and I of x minus s n is 0 if x is less than equal to s n and 1 if x is greater than s n. So, this implies that the series 1 to infinity C n, C n of say I of x minus s n will always be dominated by the series sigma C n 1 to infinity because this term, this will help, this will reduce when all the terms for all x which are less than s n the terms I of this will be 0. So, the series will have a lesser term and all the positive terms. So, it is less than equal to C n and, but this is given to be convergent.

So, this is given. So, by comparison test the series sigma 1 to infinity C n I of x minus s n is convergent, that is the first thing which we get it and convergent for every x, for every x belongs to the interval say a b. Here, of course we can chose the real line also for every x. Now, let us take the alpha. What is alpha? Alpha is given, alpha x as sigma n is 1 to infinity C n I of x minus s n.

So, what is the value of (()). So, if we put x equal to a, x lying a b. So, let it be in the interval a b. So, x is suppose a then what will be the alpha a? This is our interval a b and here these are the s 1 s 2 s n, these are the points where s 1 s 2 s n they belongs to the open interval remember because these are the points of distinct. So, say s 1 s 2 s n and so on, these are the points. So, a is strictly less than s 1, a is strictly less than s 2 and so on.

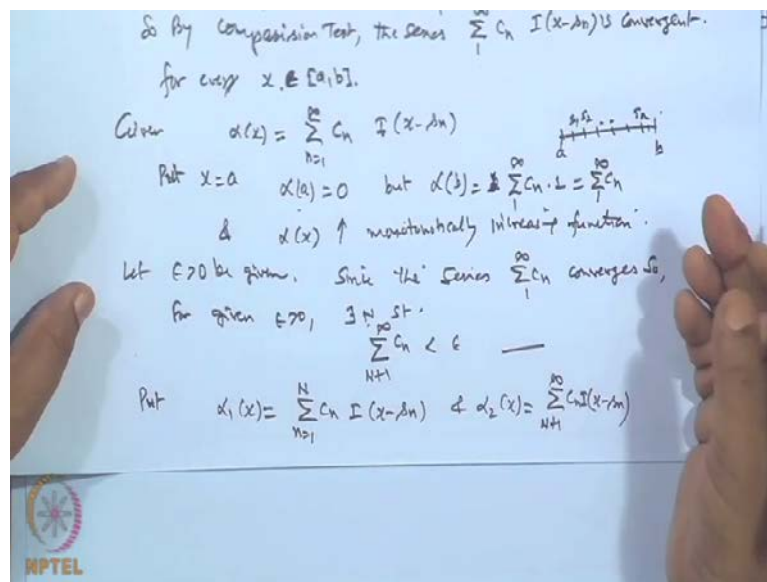
So, when a is strictly less than 2 s n for each n therefore, I of x minus s n will be 0. So, it will be 0, but what is the alpha of b? When you take x of b all the s n are less than equal

to b , are basically less than b . Is it not? So, it will be completely the value of this will be 1. So, what we get from here that $\alpha(a)$ is 0, $\alpha(b)$ is 1 and $\alpha(x)$ is an increasing function, is a monotonically increasing function, that $\alpha(x) \leq 1$. When you take x equal to x_1 then it is less than x equal to x_2 and $(\alpha(x_1) < \alpha(x_2))$. So, this is a monotonically increasing function. So, $\alpha(x)$ is a monotonic function, first thing and this is $\alpha(b)$.

So, what is sorry this $\alpha(x)$ is 1. So, basically 1 into sigma here I am sorry this will be 1 of you can write this thing as $\sum_{n=1}^{\infty} C_n$ and this will be 1. So, you are getting $\sum_{n=1}^{\infty} C_n$, $\sum_{n=1}^{\infty} C_n$ sorry this is 1, we are getting this. So, one thing is clear that this will be monotonically increasing function. Now, let ϵ greater than 0 be given. The series since the series $\sum_{n=1}^{\infty} C_n$ converges.

So, the remainder term of the series is less than ϵ . So, we can choose. So, for given ϵ greater than 0 there exists an N such that the sum of the series $n+1$ to infinity C_n will remain less than ϵ , let it be because by definition of the remainder term of the series is convergent. So, this is less than ϵ .

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Now, this will be, let us take put $\alpha_1(x)$ be the sum of this series of first n terms $C_n I(x - a_n)$ and $\alpha_2(x)$, I am taking the sum of the series where the terms are taken from $n+1$ onward of the series $C_n I(x - a_n)$. Let it be this two. Now, since $\alpha_1(x)$ is a step function because of this becomes a step function. So, sum of the step function, in case of the step function, previous theorem we have say it is a Riemann Integrable functions.

So, the sum of this Riemann Integrable functions we can write the sum of the, this therefore, we can say f is alpha d alpha 1 sorry step function. So, integral f d alpha becomes the, by the, if alpha is a step function then integral f alpha x is nothing, but the f s, is it not that what we have seen.

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The image shows a whiteboard with handwritten mathematical derivations. At the top, equation (1) states:
$$\Rightarrow \int_a^b f d\alpha_1 = \sum_{n=1}^N C_n f(x_n) \quad \text{--- (1)}$$
 Below this, the word "further" is written. Then, equation (2) is derived:
$$\int_a^b f d\alpha_2 = \sum_{n=1}^{\infty} C_n < \epsilon$$
 This is followed by an inequality:
$$\therefore \left| \int_a^b f d\alpha_2 \right| \leq \int_a^b |f| d\alpha_2 \leq M \cdot \left| \int_a^b d\alpha_2 \right| < M \cdot \epsilon \quad \text{--- (2)}$$
 Below this, it is noted that $M = \sup_{a \leq x \leq b} |f(x)|$. Finally, it is stated that since $\alpha = \alpha_1 + \alpha_2$.

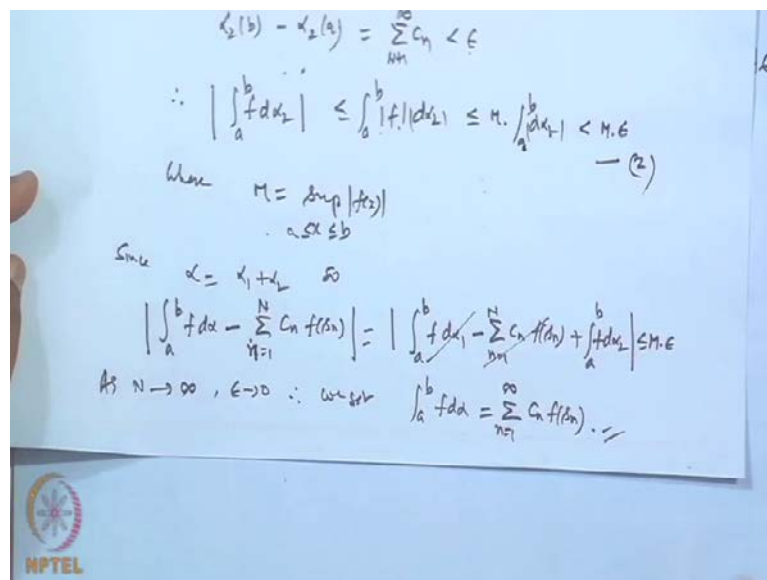
So here, so we get from here is. So, this implies the integral a to b f d alpha 1 is nothing, but the sigma i is equal to 1 to n , 1 to n , i is equal to 1 to n C_n , n is equal to 1 to n , n equal to 1 to n C_n f of s_n . So, this will be here alpha 1 and this is number 1, because it will follow from the previous result, this result is there which we have proved earlier the result is this. Is it not, according to this alpha is given to be continuous, f is continuous and this one. So, already f is continuous given and bounded and alpha x is this. So, value will be this f s.

So, here if you take this sum, if you take the integral of this f of f of alpha 1 x and $d x$ then we get immediately this can be written as sigma into this form. So, there is nothing into explain. Now, further what is our alpha 2 b minus alpha 2 a ? What is alpha 2? The alpha 2 is defined as this, this is alpha 2 x . So, if I replace x by a then alpha 2 x will be 0 and alpha 2 b will be sigma of C_n . So, basically this is equal to the sigma n plus 1 to infinity C_n , but which is given to be less than epsilon because of the series is convergent. So, remainder will be less than epsilon hence therefore, therefore, the

integral a to b f d alpha 2, with respect to alpha 2 the modulus of this is less than equal to a to b mod of f d alpha 2 or mod of d alpha 2 and then d alpha 2 again this is bounded.

So, it is less than equal to m times and m times integral a to b d alpha 2 mod of this and mod of this and this value nothing, but the alpha 2 b minus alpha a which is less than epsilon. So, this is less than m into epsilon. So, let it be the equation 2. So, over alpha 1 we are getting this thing, over alpha 2 we are getting this thing. So, where m is the supremum value of the function f x over the interval a b, that is what. Now, since our alpha is nothing but the alpha 1 plus alpha 2 because when you take the alpha x, alpha x is the sum of the series 1 to infinity, I have break up into two parts 1 to n and to n plus 1. So, alpha is alpha 1 plus alpha 2 x. So, we get from here is then.

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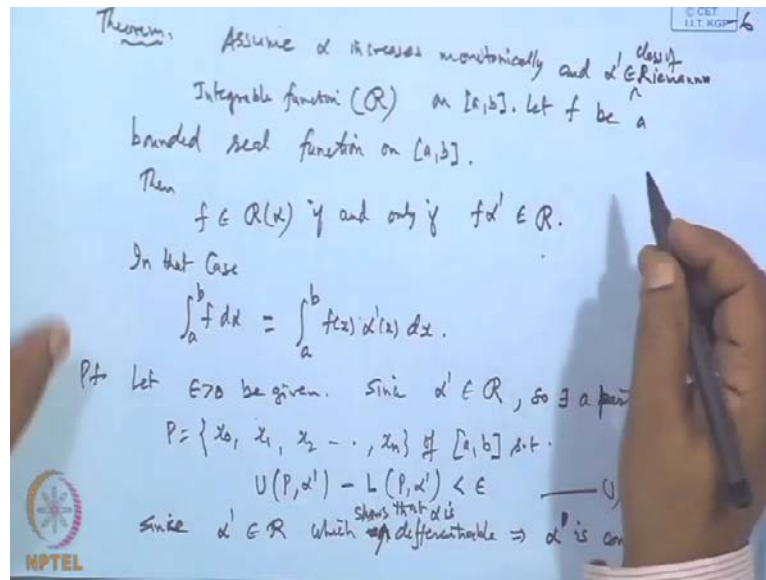


So, integral a to b f d alpha minus sigma i is equal to 1 to n, n is equal to 1 to n and then C n f of s n mod of this. Now, this will be, this can be written as what? It is nothing but the mod integral a to b, f d alpha 1 minus sigma n is 1 to n C n f of s n plus integral a to b f d alpha 2, because this d alpha is alpha 1 plus alpha 2. We can write this. Now, this part is already given to be less than epsilon, this part is less than basically this entire thing alpha 1 is the same as this. So, this part is 0, we get this cancel only this part is left and this part, we have shown this will less than m into epsilon.

So, it is less than equal to m into epsilon, but epsilon is arbitrary. So, when as n tends to infinity epsilon will go to 0. So, epsilon will go to 0 therefore, we get integral a to b f d

alpha is nothing, but the sigma n is 1 to infinity C n f of s n and that completes the results, clear. So, what this result says is that in case of the function alpha is monotonically is a step function then our Reimann Stieltjes Integral reduces to a infinite series or finite sum, clear.

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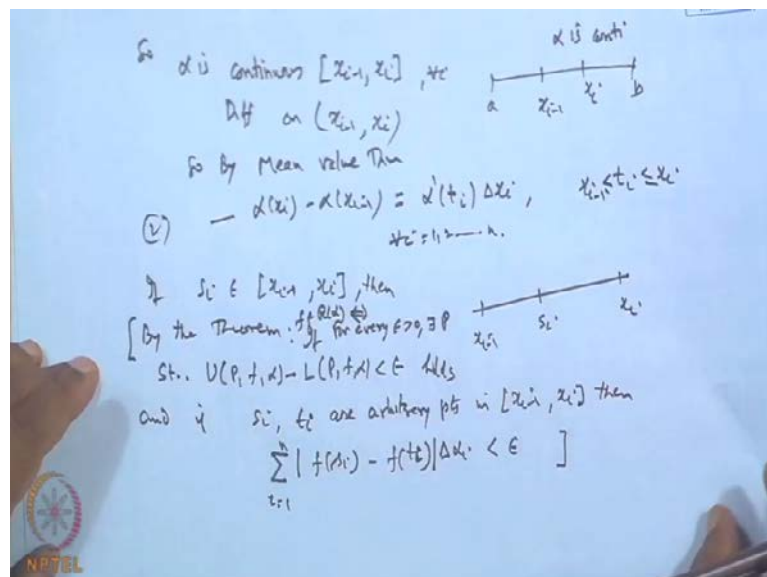


The next result is also interesting which shows the Reimann Integrable functions, integral can be calculated as if it is a definite integral under certain restriction. So, assume alpha increases monotonically and alpha dash is a Reimann Integral function on is a Reimann, this we say is a Reimann Integrable function, belongs to Reimann Integrable function, we denoted by this. So, alpha dash belongs to the class of Reimann Integrable function, class of Reimann Integrable function this on a b. Let f be a bounded real function defined on the closed interval a b. Then the result says f is in Reimann Stieltjes Integral with respect to alpha if and only if the f into alpha dash, this product is Reimann Integrable function is belongs to the class of Reimann Integrable functions on a b and in that case the integral a to b f d alpha Reimann Stieltjes Integral of the function f is the same as a to b, a to b f x into alpha dash x d x as if it is just a definite integral when the function is like this Reimann. So, this same test. Let us see the proof of this, let epsilon greater than 0 be given. Now, given that since alpha dash belongs to the Reimann integrable functions over the interval a b. So, by definition there is a partition.

So, there exists a partition, there is a partition p say $x_0, x_1, x_2, \dots, x_n$ of a, b , such that the upper sum of the function α minus lower sum of the function α with respect to the partition p is less than ϵ . A necessary and sufficient condition for a function to be the Riemann Integral is the difference between upper sum minus lower sum will remain less than ϵ , there will be a partition where the difference, fluctuation of the function will remain less than ϵ . This is the fluctuation of the function. So, let it be 1.

Now, since α' is given to be, since α' means α is a differentiable function. α belongs to \mathbb{R} , α' belongs to \mathbb{R} which is differentiable, α' belongs to \mathbb{R} means exists. So, it is differentiable. So, it implies that α is continuous, α' is continuous because if every continuous, if the function is defined it has to be continuous. So, α' will be. So, that is a continuous function, α will be a continuous function otherwise we cannot talk about the derivative. Since α' exists, it means which shows, which shows that α is differentiable. So, α must be continuous that is the main from here, because this is given α' α , α' means derivative of α . So, this exists; so it must, α must be a continuous otherwise the derivative cannot be, if it is discontinuous cannot be talk about that differentiability.

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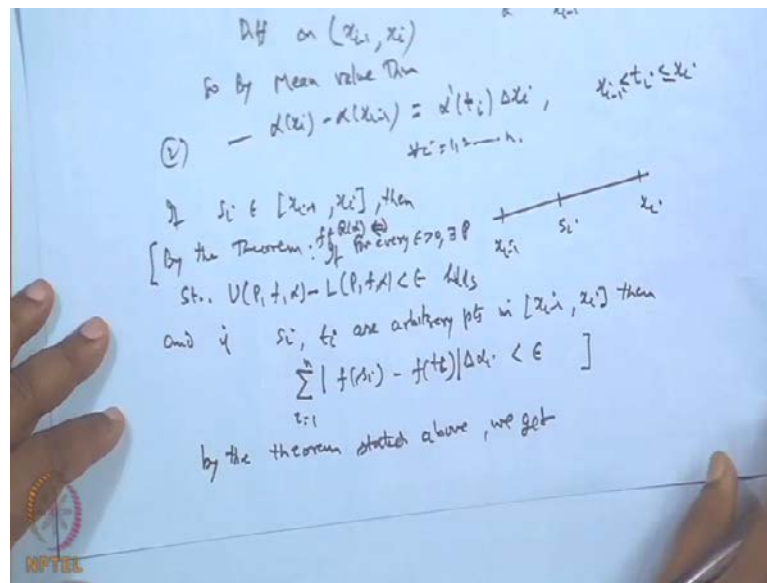
So, α is continuous. So, α is continuous throughout the interval a, b . So, this is the interval a, b and partition we are choosing the partition say $x_0, x_1, x_2, \dots, x_n$ this is the

partition. So, α is continuous on the partition. So, α is continuous on the closed interval x_{i-1} and x_i for each i , it is differentiable on the open interval $x_{i-1} < x < x_i$. So, by mean value theorem, Lagrange's mean value theorem we say $\alpha(x_i) - \alpha(x_{i-1})$ must be equal to the derivative of the function α' at a point say t_i where t_i lies between x_{i-1} to x_i , is it not.

So, there exists a point, now this may be closed also. So, t_i value for some there exists a some point t_i where this will exist by mean value theorem. So, let it be this say number 2 for each i and this is true for each $i = 1$ to n , true. Now, what is given is that our α is an increasing monotonic function, α' is this and f be a bounded real function, then (()) this. So, let us take the point suppose this is x_{i-1} here is x_i and t_i is somewhere.

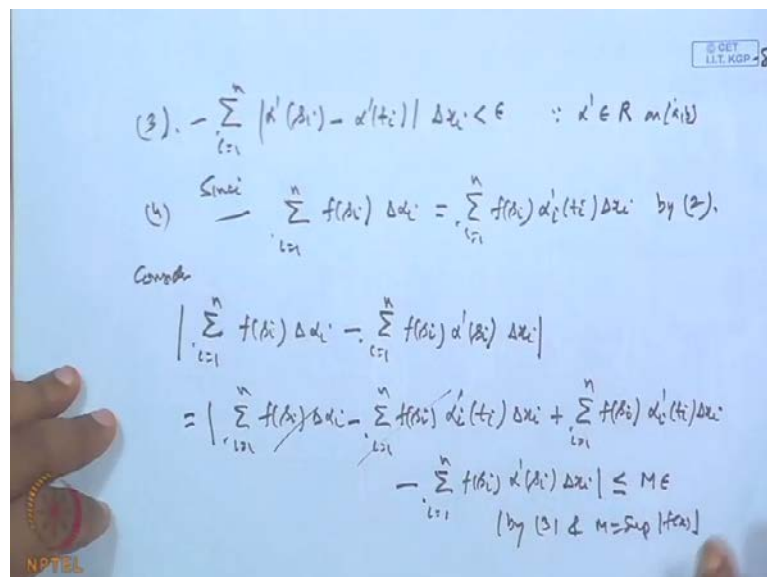
So, let us choose the point s_i , choose a point s_i belongs to x_{i-1} to x_i , then let us apply that result, what this result is which we have proved earlier the result is this one. Result says if and by the result by the theorem which we have proved earlier the theorem is, what theorem is if the partition if $u_p \alpha f \alpha_{i-1} p f \alpha$ is less than epsilon. If for every epsilon there exists a partition, if for every epsilon greater than 0 there exist a partition p such that this holds, such that this holds then and if s_i and t_i are arbitrary points, are arbitrary points in the interval x_{i-1} to x_i then this sum $\sum_{i=1}^n$ is equal to 1 to n mod of $f(s_i) - f(t_i)$ into $\Delta \alpha_i$ is less than epsilon, this result we have already proved. So, using this result because our function α_i is given to be continuous function bounded sorry given satisfying this condition. So, for any partition p we can get this. So, what we get apply the condition α' because α' . So, one more thing is that this shows that if α is a function f must be in \mathbb{R} if and only if. So, this shows that this one, this is $f \in \mathbb{R}$, f belongs to \mathbb{R} α if and only if this result is true. So, what is there α' is in \mathbb{R} α' is in \mathbb{R} . So, we can get this result quickly.

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So, by the result if s_i be any point of this then by this theorem, by the theorem stated above we get immediately $\sum_{i=1}^n |f(s_i) - f(t_i)| \Delta x_i < \epsilon$ and because $f'(s_i) \in R$ on $[a, b]$ this is given and thus that is why this result is valid.

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So, let it be condition 3. Now, since our this sum $\sum_{i=1}^n f(s_i) \Delta x_i$ is nothing but what $\sum_{i=1}^n f(s_i) \Delta x_i$ we have already proved it in the second this is our Δx_i , is it not. So, this Δx_i

which is equal to say $\Delta \alpha_i$ is nothing but $\alpha_i - \alpha_{i-1}$. So, by using the second by using the second we can say this is equal to $\alpha_i - \alpha_{i-1}$ by second. Then consider this $\sum_{i=1}^n f(s_i) \Delta \alpha_i - \sum_{i=1}^n f(s_i) \Delta \alpha_i$ into Δx_i . Consider this thing now, we have already shown this part is it not the $\sum f_i \Delta x_i$ is this thing. So, here is t_i . So, what I say, I subtract this thing t_i and at t_i . So, if I subtract t_i and $(\)$. So, let it be 4. So, using 4 consider this.

Now, this can be written as at small $\sum_{i=1}^n f(s_i) \Delta \alpha_i - \sum_{i=1}^n f(s_i) \Delta \alpha_i + \sum_{i=1}^n f(s_i) \Delta \alpha_i - \sum_{i=1}^n f(s_i) \Delta \alpha_i$, just a $(\)$. Now, this part is a exactly same as this. So, this will go to 0. Now, this is there, but because of this we get the earlier one result $\alpha_i - \alpha_{i-1}$ minus this because of the 3. So, apply the 3 condition. So, this is less than ϵ and f is bounded. So, can you not say this is less than equal to $M \epsilon$ by third and M is supremum value of $f(x)$ because of this. So, in particular we can say this. So, let it be. So, what we get is.

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Handwritten mathematical derivation on a blue background:

$$\sum_{i=1}^n f(\xi_i) \Delta x_i \leq M \epsilon + \sum_{i=1}^n f(\xi_i) \alpha'(x_i) \Delta x_i$$

for all choices of $\xi_i \in [x_{i-1}, x_i]$, so that

$$\sum_{i=1}^n f(\xi_i) \Delta x_i \leq M \epsilon + U(P, f, \alpha')$$

Take $\alpha' = \alpha$

$$U(P, f, \alpha) \leq U(P, f, \alpha') + M \epsilon \quad \text{--- (5)}$$

l.p.

$$U(P, f, \alpha) \leq U(P, f, \alpha) + M \epsilon \quad \text{--- (6)}$$

$\therefore |U(P, f, \alpha) - U(P, f, \alpha)| \leq M \epsilon$

Take \inf_P

$$\left| \int_a^b f dx - \int_a^b f(x) \alpha'(x) dx \right| \leq M \epsilon$$

So, we get basically this result $\sum_{i=1}^n f(s_i) \Delta \alpha_i$ is less than equal to $M \epsilon$ plus sorry $M \epsilon$ plus $\sum_{i=1}^n f(s_i) \Delta \alpha_i$ that is what he is saying, is it not $f(s_i) \Delta \alpha_i$ minus this part and $f(s_i)$ can taken outside. So, what you are getting is $f(s_i) \Delta \alpha_i$ minus this part. So, minus this part is less than ϵ . So, this thing is less than equal to this

plus this. So, $f(s_i) - s_i \Delta x_i$, this is true; so which we get from here. So, we get this thing now this is true for what? For every i and s . So, if I replace this by the upper sum of this. So, for all choices of s_i which is in x_{i-1} to x_i , this result is holds. So, you take the upper bound for this. So, once you take the upper bound. So, that we get what this is less than equal to $M \epsilon$ plus the upper bound of the function f alpha dash because this is the f alpha dash function. So, replace this by maximum value.

So, you are getting the upper bound for this and which is less than equal to i is greater than equal to 1 to n $f(s_i) \Delta x_i$. Now take the upper bound for this. So, now, take the upper bound left hand side take upper replace by this maximum value. So, you are getting this is true for every s_i . So, we get the upper bound of this f alpha is less than equal to upper bound of f alpha dash plus $M \epsilon$, let it be say fifth.

Now, in a similar way we can also use this thing if I take this is less than ϵ . So, this part is less than equal to this greater than equal to this minus ϵ . So, from similarly you can say similarly same argument we can say that upper sum of $p f$ alpha dash is less than equal to upper sum of $p f$ alpha plus $M \epsilon$ in a similar way from the same inequity. Therefore, the difference of this upper sum of $p f$ alpha minus upper sum of $p f$ alpha dash alpha dash is less than equal to $M \epsilon$. Now, if we take this is. So, what you get? Take the infimum value of this, take the infimum. So, take infimum over partition p . So, this will lead to the integral a to b upper sum $f d$ alpha, this will lead to the integral a to b bar $f x$ alpha dash $x d x$ and this entire thing is less than or equal to $M \epsilon$.

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$$\sum_{i=1}^n f(\alpha_i) \alpha_i \leq M \epsilon \quad (5)$$

$$U(P, f, \alpha) \leq U(P, f, \alpha') + M \epsilon \quad (6)$$

$$\therefore |U(P, f, \alpha) - U(P, f, \alpha')| \leq M \epsilon$$

$$\left| \int_a^b f dx - \int_a^b f(x) \alpha'(x) dx \right| \leq M \epsilon$$
 But ϵ is arbitrary so $\epsilon \rightarrow 0 \Rightarrow \int_a^b f dx = \int_a^b f(x) \alpha'(x) dx$ (7)

But epsilon is arbitrary, small number. So, as epsilon goes to 0 we get integral a to b bar f d alpha is nothing, but the a to b upper sum of this upper sum of f x alpha dash x d x. Let 7. Similarly, for any bounded function this is true for any bounded function. Similarly, we can prove the lower integral.

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Simple calculation

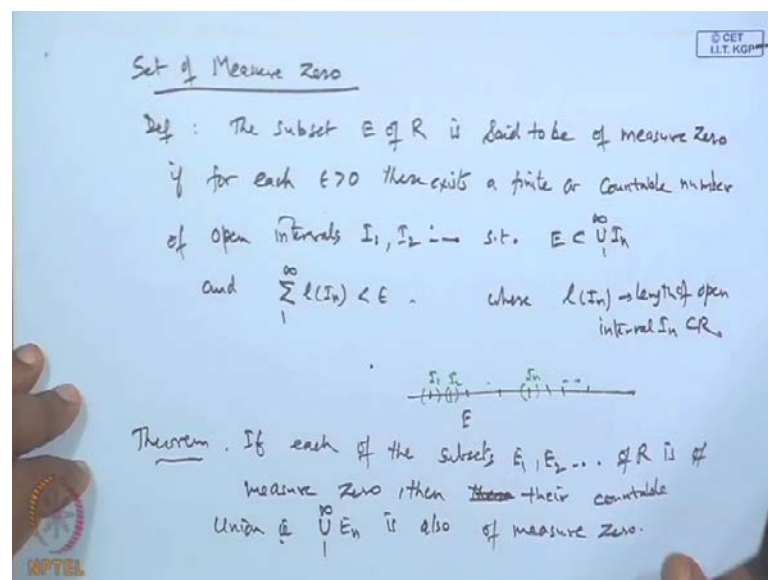
$$\int_a^b f dx = \int_a^b f(x) \alpha'(x) dx \quad (8)$$

$$\int_a^b f dx = \int_a^b f(x) \alpha'(x) dx \quad (7)$$
 Remark: If α has an integrable derivative, then integral reduces to an Ordinary Riemann Integral.

Similarly, we can show that a bar f say a bar of this part that is a bar of f d alpha is the same as a lower bar b f x alpha dash x d x. So, 8 and 7 and 8 implies if f is given what is given is that function alpha dash is in this and f is given to be a Riemann Stieltjes

Integral then this left hand side are equal therefore, these two are equal and we get integral a to b f d alpha is the same as a to b f x f x alpha dash x d x, d x. This proves the result complete. So, this shows that remark, you can say remark is that if what if alpha has an integrable derivatives then the integral reduce then integral reduces integral reduces to n ordinary Reimann Integral, hence this can be easily completed, so this is what we are getting. So, this almost we have completed. Now, we will give a slight, just a concept of what is our measure. We have discussed already earlier let us see some slightly in detail what is the measure and what do you mean by the almost every real functions and like this.

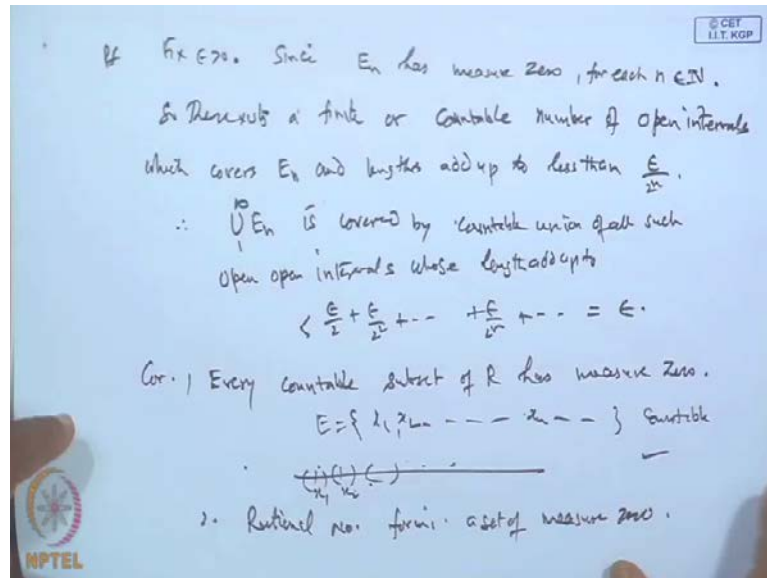
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So, let me just say few concepts set of measure 0. Let us see. We define that the subset E of R real line, subset E of R is said to be of measure 0 if for each epsilon greater than 0 there exists a finite or a countable number of open intervals I 1 I 2 and so on such that there countable union covers E and the length of this, length of I n 1 to infinity is less than epsilon where l denotes the length of the interval, length of open interval I n of R. What you mean by if suppose a subset E is there, suppose these are the points in E, these are the set E and if we are able, this set E is said to be a measure 0 if b encloses this points by means of an open interval I 1 I 2 say I n and so on such that length of these open intervals is less than epsilon such that countable union this covers C means all the points of belongs to the countable union of I n, but the sum of their length cannot, is not exceeding by epsilon then we say the set E has a measure 0 or is said to be of measure 0.

Now, thus what we can say is (()), there is one result which will be useful. The result says if each of the subsets E_1, E_2 and so on of \mathbb{R} is of measure 0 then their countable union, that is union of E_n $n = 1$ to infinity is also of measure 0 and this is very easy to prove.

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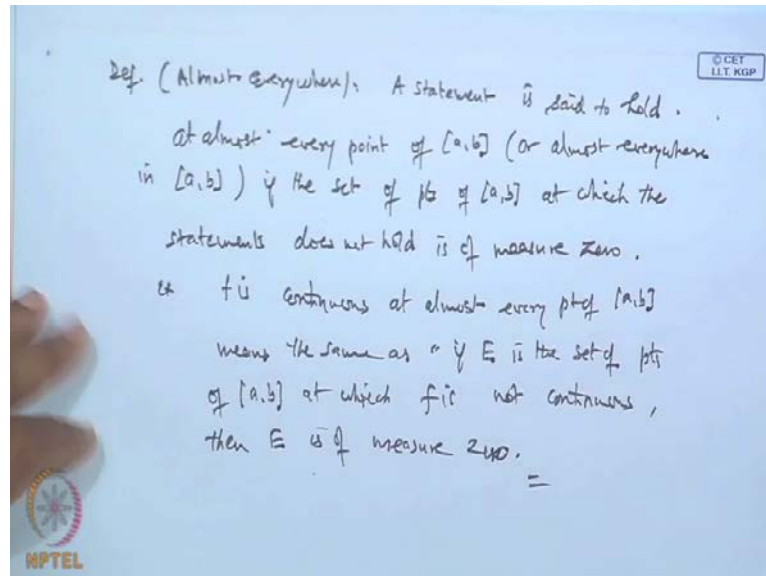


What suppose I fix up proof of this simple, suppose I fix up epsilon greater than 0. Since E_n has a measure 0, has a measure 0. So, by definition there are the (()) for each n belongs to say I_n , I_n is the natural number or some $n \in \mathbb{N}$ then since E_n is there. So, there exists. So, there exists a finite or countable collections countable number of open intervals which cover E_n and whose length add up is less than epsilon, length add up to less than say epsilon over 2^n . Therefore, the countable union E_n therefore, countable union of E_n $n = 1$ to infinity is covered by countable union of these intervals, of all such open intervals of interval whose length add up to what epsilon by 2^n epsilon say first term epsilon by 2 square epsilon by 2^n and so on.

So, if I add this become less than epsilon. So, up to less than this number hence it is there. So, this proves. As a corollary we can say every countable subset of measure \mathbb{R} has measure 0. Every countable subset because why the reason is suppose E is a countable sets, we can arrange in the form of the sequence like this. This is a countable set. So, each one x_1, x_2, \dots, x_n we can enclose it by means of a countable number of intervals and sum of these will be each sum is less than epsilon. So, countable union of this sum will

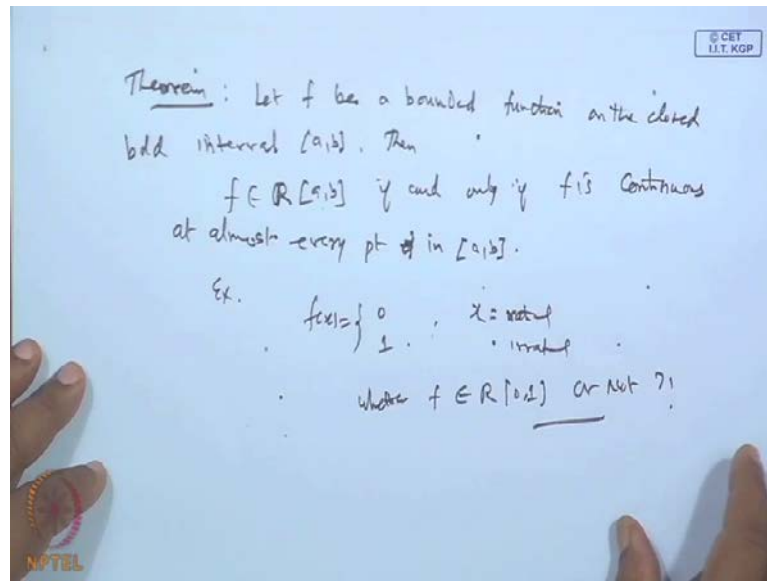
also be less than epsilon. So, this is countable. Rational numbers forms a set of measure 0 because rational numbers are countable measure 0.

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So, this shows this much. Now this is last one which is very important, almost everywhere. A statement is almost everywhere. A statement is said to hold at almost every point of the interval a, b , a, b or almost everywhere in the interval a, b , if the set of points of a, b , at which the statements does not hold is of measure 0. So, that is the definition. So, thus we say for example, if we say f is continuous at most at almost every point of the interval a, b means the same as if E is the set of points of a, b at which f is not continuous then E is of measure 0. So, that is what is an, f is continuous almost everyone is. Now, based on this we have a very result important theorem.

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And the proof is of course, we are just neglecting, because this proof based on already we have proved this earlier. The theorem says let f be a bounded function on the closed interval, closed bounded interval say a, b , then f is Reimann Integral over interval a, b , f is Reimann Integrable functions over the interval a, b , if and only if f is continuous at almost every point of point in the interval a, b , almost every point in the interval a, b , then we say the function is continuous for this. For examples, let us take this function; suppose I define $f(x)$ as 0 and 1, when x is say irrational and x is rational and this is irrational point. This is bounded function. Now, let us see what type of, we will discuss whether question is whether f is Reimann Integrable functions over $0, 1$ or not. So, this question we will discuss next when you go for the tutorials, similarly.

Thank you very much.