

c. If  $f : (a_0, b_0) \rightarrow \mathbb{R}^2$  is of class  $C^1$ , then  $f([a, b])$  has zero content whenever  $a_0 < a < b < b_0$ .

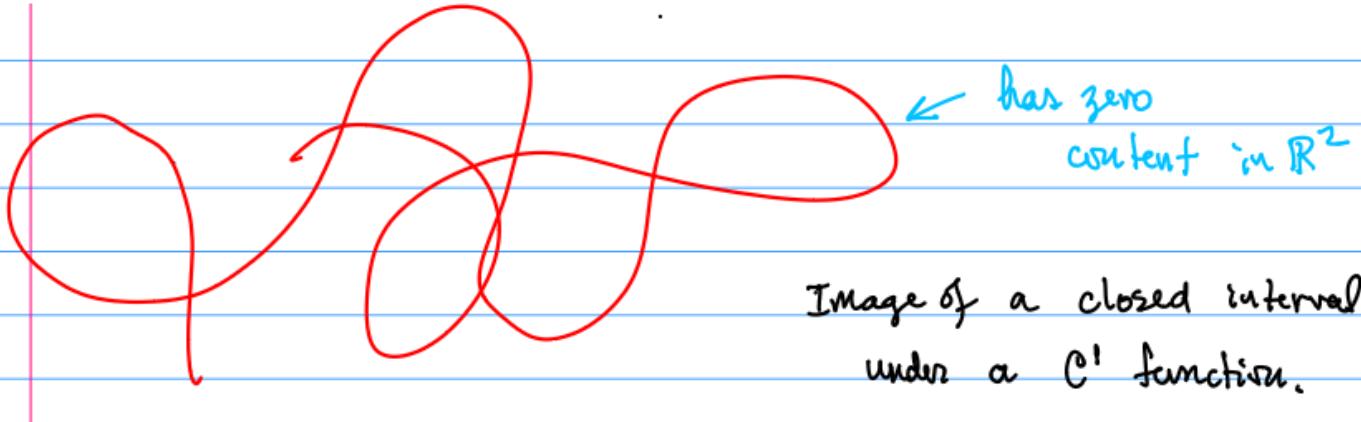


Image of a closed interval  
under a  $C^1$  function.

The starting point is the analogue of Theorem 4.13. The notion of “zero content” transfers readily to sets in the plane; namely, a set  $Z \subset \mathbb{R}^2$  is said to have **zero content** if for any  $\epsilon > 0$  there is a finite collection of rectangles  $R_1, \dots, R_M$  such that (i)  $Z \subset \bigcup_1^M R_m$ , and (ii) the sum of the areas of the  $R_m$ ’s is less than  $\epsilon$ . We then have:

Note that  $[a, b]$  is compact so  $f : [a, b] \rightarrow \mathbb{R}^2$  is uniformly continuous...

Also  $f([a, b])$  is compact so  $f$  is bounded on  $[a, b]$ .

$$\text{Write } f(t) = \begin{bmatrix} f_1(t) \\ f_2(t) \end{bmatrix} \text{ and } f'(t) = \begin{bmatrix} f'_1(t) \\ f'_2(t) \end{bmatrix}$$

Since  $f \in C^1([a, b])$  then  $f'$  is cont. there is a bound  $C$  such that

$$\underline{|f'_1(t)| \leq C \text{ and } |f'_2(t)| \leq C \text{ for all } t \in [a, b]}.$$

Let's divide  $[a, b]$  into  $k$  equal subintervals

$$t_0 = a \quad t_j = t_0 + \underline{\delta_j} \quad \text{where} \quad \delta = \frac{b-a}{k}$$

The subintervals are  $[t_{j-1}, t_j]$  for  $j=1, \dots, k$ .

By the mean value theorem...

$$|f(t) - f(t_j)| = |f'(c)(t - t_j)| \quad \text{for some } c \text{ between } t \text{ and } t_j$$

$$|f_1(t) - f_1(t_j)| = |f'_1(c)(t - t_j)| \quad \text{for some } c \text{ between } t \text{ and } t_j$$

Therefore if  $t \in [t_{j-1}, t_j]$  then

$$|f_1(t) - f_1(t_j)| \leq C|t - t_j| \quad \text{and} \quad |f_2(t) - f_2(t_j)| \leq C|t - t_j|$$

or

$$|f_1(t) - f_1(t_j)| \leq CS$$

$$|f_2(t) - f_2(t_j)| \leq CS$$

Define the rectangle

*mean value theorem gives a  $\delta$  here...*

$$R_j = \{(y_1, y_2) : |y_1 - f_1(t_j)| \leq CS \text{ and } |y_2 - f_2(t_j)| \leq CS\}$$

Thus  $f(t) = (f_1(t), f_2(t)) \in R_j$  for  $t \in [t_{j-1}, t_j]$ .

$$f([a, b]) = \bigcup_{j=1}^k f([t_{j-1}, t_j]) \subseteq \bigcup_{j=1}^k R_j$$

Need to show the sum of the areas of the  $R_j$  is as small as I want to claim  $f([a, b])$  has zero content.

$$\sum_{j=1}^k |R_j| = \sum_{j=1}^k 2CS \cdot 2CS = k^4 C^2 \delta^2$$

width      height

Recall

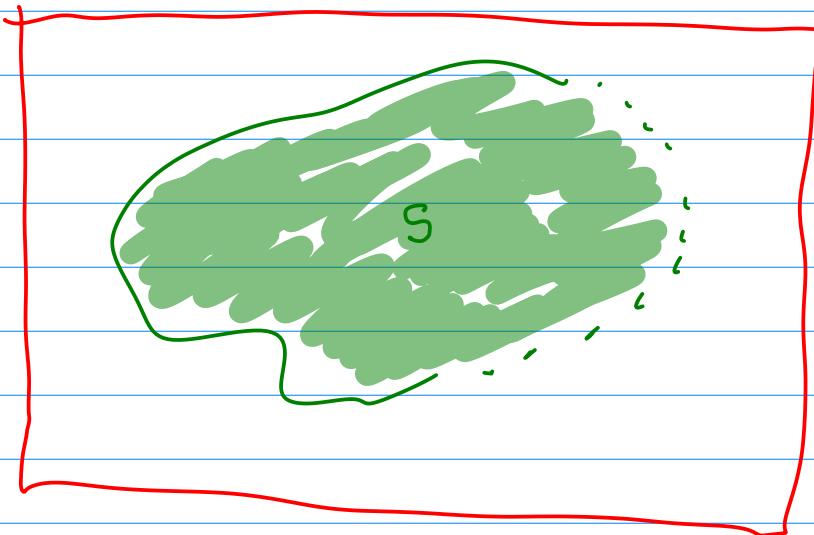
$$\delta = \frac{b-a}{k}$$

Then

$$\sum_{j=1}^k |R_j| = k^4 C^2 \delta^2 = k^4 C^2 \left(\frac{b-a}{k}\right)^2 = \frac{4C^2(b-a)^2}{k}$$

choosing  $k$  large shows this area can be made arbitrarily small... Thus  $f([a, b])$  has zero content.

$$R = [a, b] \times [c, d]$$



To integrate over  $S$  we define

$$\iint_S f = \iint_R f \chi_S$$

Suppose  $f$  were discontinuous on the set  $Z_1$ .

and  $\chi_S$  were discontinuous on the set  $Z_2$

(note  $Z_2$  is the boundary of  $S$ )

The function  $g(x) = f(x)\chi_S(x)$  is discontinuous where?

↑      ↗  
discontinuous here      or here

The set of discontinuities of  $g$  is contained in  $Z_1 \cup Z_2$ .

**4.21 Theorem.** Let  $S$  be a measurable subset of  $\mathbb{R}^2$ . Suppose  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  is bounded and the set of points in  $S$  at which  $f$  is discontinuous has zero content. Then  $f$  is integrable on  $S$ .

*Proof.* The only points where  $f\chi_S$  can be discontinuous are those points in the closure of  $S$  where either  $f$  or  $\chi_S$  is discontinuous. By Lemma 4.20 and Proposition 4.19b, the set of such points has zero content. By Theorem 4.18,  $f\chi_S$  is integrable on any rectangle  $R$  containing  $S$ , and hence  $f$  is integrable on  $S$ .  $\square$

**4.18 Theorem.** Suppose  $g$  is a bounded function on the rectangle  $R$ . If the set of points in  $R$  at which  $g$  is discontinuous has zero content, then  $f$  is integrable on  $R$ .

*Proof.* The proof is essentially identical to that of Theorem 4.13. That is, one first shows that  $g$  is integrable if  $g$  is continuous on all of  $R$  by the argument that proves Theorem 4.11, then encompasses the general case by the argument that proves Theorem 4.12. Details are left to the reader.  $\square$

$$R = [a, b] \times [c, d].$$

Since  $g$  is bounded there is a bound  $C$  such that

$$|g(x)| \leq C \text{ for every } x \in R.$$

Let  $\epsilon > 0$ . Claim there is a partition

$$P = \{x_0, x_1, \dots, x_j; y_0, y_1, \dots, y_k\}$$

such that  $|\Delta_P g - S_P g| < \epsilon$ .

Choose  $\epsilon_1 = \dots$ . Then by the definition of zero content there are **open** rectangles  $R_m$  such that

$$\mathcal{Z} \subseteq \bigcup_{m=1}^M R_m \quad \text{where } \mathcal{Z} = \{x \in R : g \text{ is not cont. at } x\}.$$

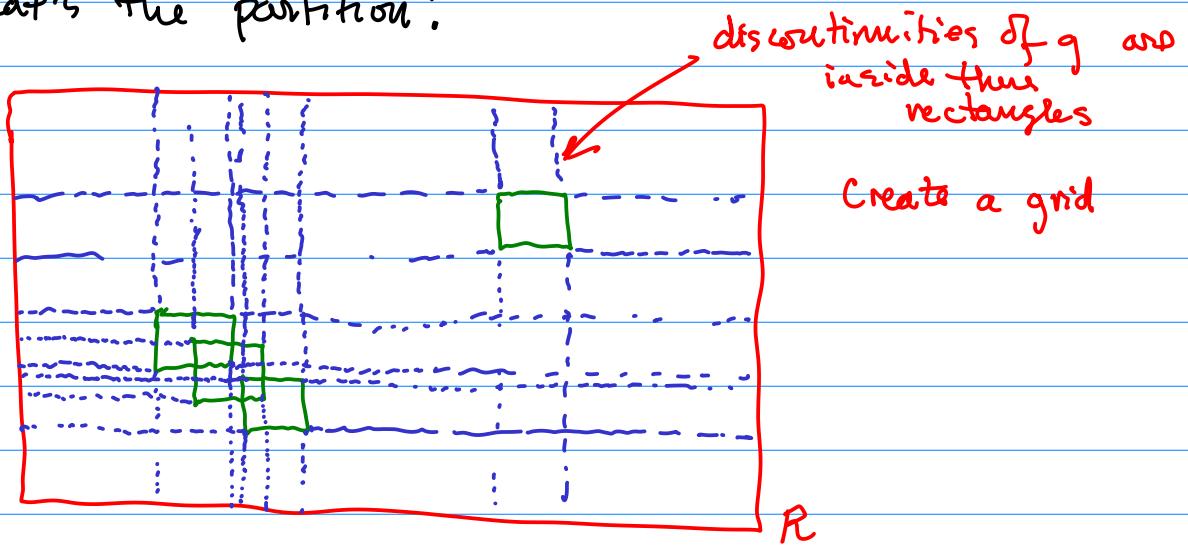
and  $\sum_{m=1}^M |R_m| < \epsilon_1$ .

Note that  $U = \bigcup_{m=1}^M R_m$  is open so  $V = R \setminus U$  is closed.

Since the discontinuities of  $g$  are all in  $U$  then  $g$  is continuous on the set  $V$ . Since  $V$  is closed and bounded then  $V$  is compact. Therefore  $g$  is uniformly continuous on  $V$ .

Choose  $\epsilon_2 = \underline{\quad}$ . Then by the definition of uniform continuity there is  $\delta > 0$  such that  $x, y \in V$  and  $|x-y| < \delta$  implies  $|g(x) - g(y)| < \epsilon_2$ .

Now what's the partition?



$Z \subset \bigcup_1^M R_m$  and the sum of the areas of the  $R_m$ 's is less than  $\epsilon$ . By subdividing these rectangles if necessary, we can assume that they have disjoint<sup>2</sup> interiors and form part of a grid obtained by partitioning some large rectangle  $R$ . Denoting this

$$\text{Let } E = \{(j, k) : R_{jk} \cap R_m \neq \emptyset \text{ for some } m\}$$

$$\text{where } R_{jk} = [x_{j-1}, x_j] \times [y_{k-1}, y_k].$$

Need to make sure the partition is so small that the diagonal of each  $R_{jk}$  is less than  $\delta$ .