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## AN INTEGRATION-BY-PARTS FORMULA<sup>1</sup>

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In 1914, W. H. Young [4] introduced a modification of the Riemann-Stieltjes integral which, for functions  $F$  and  $G$  defined on the real line with  $G$  of bounded variation on each interval and  $F$  suitably restricted, yields an additive interval function:

$$(Y) \int_a^b F \cdot dG + (Y) \int_b^c F \cdot dG = (Y) \int_a^c F \cdot dG.$$

In 1959, T. H. Hildebrandt [1] published a study of a certain linear initial-value problem involving these Young integrals, which extended some of the earlier results of H. S. Wall and of the present author (see [2] for discussion and references). In 1962, there was discovered a connection between the Young integral and the interior integral as introduced by S. Pollard in 1920 [3], *viz.*, the systems

$$U(x) = U(c) + (Y) \int_c^x U \cdot dH \quad \text{and} \quad V(x) = V(c) + (I) \int_c^x dH \cdot V,$$

with  $H$  a function from the real line to a complete normed ring, are naturally adjoint to one another [2, p. 326]. Both integrals are to be interpreted as limits in the sense of successive refinements of subdivisions of the interval of integration.

Suppose each of  $F$  and  $G$  is a function from the real line to the complete normed ring  $N$ . If each of  $F$  and  $G$  is of bounded variation

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on the interval  $[a, b]$  then each of  $(Y)\int_a^b F \cdot dG$  and  $(I)\int_a^b dF \cdot G$  is known to exist. Hence, the latter integral exists under the condition that  $F$  is of bounded variation on  $[a, b]$  and  $G$  is quasicontinuous, *i.e.*, each of the limits  $G(x-)$  and  $G(x+)$  exists for each number  $x$ . Here is a new connection between these integrals, which also provides a new existence theorem for the former one.

**THEOREM A.** *If each of  $F$  and  $G$  is a function from the real line to the complete normed ring  $N$ ,  $F$  is of bounded variation on the interval  $[a, b]$ , and  $G$  is quasicontinuous, then*

$$(Y)\int_a^b F \cdot dG + (I)\int_a^b dF \cdot G = F(b)G(b) - F(a)G(a).$$

INDICATION OF PROOF. If  $a \leq x < y < z \leq b$  then

$$\begin{aligned} W &= F(x)[G(x+) - G(x)] + F(y)[G(z-) - G(x+)] + F(z)[G(z) - G(z-)] \\ &\quad + [F(z) - F(x)]G(y) - [F(z)G(z) - F(x)G(x)] \\ &= [F(x) - F(z)][G(x+) - G(y)] + [F(z) - F(y)][G(x+) - G(z-)], \end{aligned}$$

so that one has the estimate

$$|W| \leq 2 \left( \int_x^z |dF| \right) (\text{L.U.B. } |G(v) - G(u)| \text{ for } x < u < v < z).$$

ADDENDUM. As has been observed by Randolph Constantine (an oral communication in seminar), the hypotheses on  $F$  and  $G$  in Theorem A can be interchanged. To see this, one first notes the identity

$$\begin{aligned} [F(z) - F(x)]G(y) \\ = F(z)G(z) - F(x)G(x) - F(x)[G(y) - G(x)] - F(z)[G(z) - G(y)]; \end{aligned}$$

next, if  $H$  is a simple step-function and  $\{t_p\}_0^{2n}$  is an increasing numerical sequence with  $t_0 = a$  and  $t_{2n} = b$ ,

$$\begin{aligned} \left| \sum_1^n [F(t_{2p}) - F(t_{2p-2})]G(t_{2p-1}) - \sum_1^n [H(t_{2p}) - H(t_{2p-2})]G(t_{2p-1}) \right| \\ \leq |F - H|_{[a,b]} \left( |G(a)| + |G(b)| + \int_a^b |dG| \right), \end{aligned}$$

where  $|F - H|_{[a,b]} = \text{L.U.B. } |F(u) - H(u)|$  for  $u$  in  $[a, b]$ , and also

$$\left| (Y)\int_a^b F \cdot dG - (Y)\int_a^b H \cdot dG \right| \leq |F - H|_{[a,b]} \left( \int_a^b |dG| \right).$$

Thus, an argument is easily made to establish the following somewhat stronger theorem.

**THEOREM B.** *If each of  $F$  and  $G$  is a quasicontinuous function from the real line to the complete normed ring  $N$ , and one of  $F$  and  $G$  is of bounded variation on the interval  $[a, b]$ , then*

$$(Y) \int_a^b F \cdot dG + (I) \int_a^b dF \cdot G = F(b)G(b) - F(a)G(a).$$

**REMARK.** The reader is invited to contrast this formula with the corresponding result involving Young integrals alone (or interior integrals alone), as obtained by Hildebrandt [1, p. 355] for the case that both  $F$  and  $G$  are of bounded variation. For this case, there is a more general result available, as indicated in the following theorem.

**THEOREM C.** *If Axioms I and II [2, p. 321] hold, each of  $F$  and  $G$  is a function from the interval  $[a, b]$  to  $N$ , and  $dG(x, z) = K_1[1](x, z)$  and  $dF(x, z) = K_2[1](x, z)$  for  $a \leq x < z \leq b$ , then*

$$\begin{aligned} & K_1[F](a, b) + K_2[G](a, b) \\ &= F(b)G(b) + \sum_{a < z \leq b} \{dF \cdot K_1[1_z] + K_2[1_z] \cdot dG - dF \cdot dG\}(z-, z) \\ &\quad - F(a)G(a) - \sum_{a \leq x < b} \{dF \cdot K_1[1_x] + K_2[1_x] \cdot dG - dF \cdot dG\}(x, x+). \end{aligned}$$

**REMARK.** After obtaining the preceding results, the author learns (July 27, 1963) that Theorem B has been discovered by T. H. Hildebrandt (on May 28, 1963) for *numerical valued functions*  $F$  and  $G$ : that priority of discovery is hereby cordially acknowledged to Professor Hildebrandt.

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