ON CONVERGENCE IN VARIATION*

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1. Introduction. Certain questions concerning functions f(x, y)of bounded variation naturally lead one to consider a sequence of functions $f_n(x)$, $(n=1, 2, 3, \cdots)$, defined on an interval[†] (a, b) and satisfying the following conditions: $f_n(x)$ tends to a limit function $f_0(x)$ of bounded variation; the total variation $T_a{}^b(f_n)$ of $f_n(x)$ on (a, b) tends to the total variation $T_a{}^b(f_0)$ of $f_0(x)$ on (a, b).[‡] The notation $f_n(x) - v \rightarrow f_0(x)$ will frequently be employed to describe this situation, which has already received attention from Buchanan and Hildebrandt.§ All of the theorems which we are about to establish are valid when a set of functions $f(x, \lambda)$ corresponding to a set of values λ having λ_0 as a limit is considered, with $f(x, \lambda) \rightarrow f_0(x)$ as $\lambda \rightarrow \lambda_0$ over the set.

2. Preliminary Theorems. Let $P_n[N_n]$ denote the total positive [negative] variation of $f_n(x)$ on (a, b), $(n=0, 1, 2, \cdots)$; then we have the following theorem.

THEOREM 1. The relations $f_n(a) \rightarrow f_0(a)$, $f_n(b) \rightarrow f_0(b)$, and $T_a{}^b(f_n) \rightarrow T_a{}^b(f_0)$ imply $P_n \rightarrow P_0$ and $N_n \rightarrow N_0$.

This follows at once by writing

$$f_n(b) = f_n(a) + P_n - N_n, \qquad (n = 0, 1, 2, \cdots).$$

THEOREM 2. The relation $f_n(x) \rightarrow f_0(x)$ on (a, b) implies

$$\liminf_{n \to \infty} T_a{}^b(f_n) \ge T_a{}^b(f).$$

This may easily be proved directly or by aid of the well

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[†] The *closed* interval is always to be understood.

[‡] It may be of interest to note that $T_a{}^b(f(x))$ is a semi-linear operation in the sense that we have $T_a{}^b(f(x)+g(x)) \leq T_a{}^b(f(x))+T_a{}^b(g(x))$ and $T_a{}^b(cf(x)) = |c| T_a{}^b(f(x))$ for c constant.

[§] Buchanan and Hildebrandt, Note on the convergence of a sequence of functions of a certain type, Annals of Mathematics, (2), vol. 9 (1908), pp. 123–126. This paper will be referred to as BH. The symbol $-v \rightarrow$ may be read "converges in variation."