RESEARCH ARTICLES Real Analysis Exchange Vol. 5 (1979-80)

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Lusin Type Theorems for Functions of Bounded Variation

Our purpose is to give a simple proof of the one dimensional version of a deep approximation theorem of J. H. Michael [2]. Let Q be the unit cube in n space. The theorem, in a form given in [1], asserts that if $f:Q \rightarrow R$ is of bounded variation in the sense of Cesari then, for each $\varepsilon > 0$, there is a g:Q $\rightarrow R$, of class C^1 , such that f(x) = g(x) except on a set of measure less than ε , and $|\alpha_f(Q) - \alpha_g(Q)| < \varepsilon$, where $\alpha_h(Q)$ is the area of the surface given by a measurable real function h defined on Q.

Let I = [0,1], and let λ be Lebesgue measure. For each f:I \rightarrow R, of bounded variation, we consider a measure α_f on the Borel sets in I, called the length measure. To define α_f , first choose the right continuous version of f. (This member of the Lebesgue equivalence class of f minimizes the variation measure which then

¹This author's contribution supported in part by a grant from the NSF.

²This author's contribution made in part by a visit to the Department of Mathematics and Statistics at Purdue University.

agrees with the measure which is the derivative of f in the distribution sense.) Let μ_f be this variation measure. For each Borel set $E \subset I$, let

$$a_{f}(E) = \sup \sum_{i=1}^{n} \{ [\mu_{f}(E_{i})]^{2} + [\lambda(E_{i})]^{2} \}^{1/2} ,$$

where the supremum is taken over all partitions of E into finitely many pairwise disjoint Borel sets. The measure α_f may also be obtained as follows. For each $x \in I$, let J_x be the interval whose end points are the right and left limits of $f(\xi)$ as $\xi \to x$. J_x is a single point except for a countable set of values of x. For each Borel set E, $\alpha_f(E)$ is the one dimensional Hausdorff measure of the planar set $\bigcup_{x \in E} J_x$. For the case where $x \in E$ f is absolutely continuous, we also have

$$a_{f}(E) = \int_{E} \{1 + [f'(x)]^{2}\}^{1/2} dx.$$

We need a special case of a result of Whitney [3], which we state as a lemma.

Lemma 1. If $f:I \rightarrow R$ is differentiable almost everywhere, then for each $\epsilon > 0$ there is a $g:I \rightarrow R$, of class C^1 , such that f(x) = g(x) except on a set of measure less than ϵ .

We also need the following simple fact which we state without proof.

Lemma 2. Given two points (a,c) and (b,d), with a < b, let L be the distance between (a,c) and (b,d), and let α and β be real numbers. For each $\varepsilon > 0$, there is an f:[a,b] \rightarrow R which is of class C¹, with left derivative at a equal to α and right derivative at b equal to β , such that $\alpha_{f}([a,b]) < L + \varepsilon$.

<u>Theorem 1.</u> A function $f:I \rightarrow R$ which is of bounded variation is equivalent to an absolutely continuous function if and only if, for each $\varepsilon > 0$, there is a $g \in C^1$ such that, if $G = [x:f(x) \neq g(x)]$ then $\alpha_f(G) < \varepsilon$ and $\alpha_g(G) < \varepsilon$.

<u>Proof.</u> For the sufficiency, suppose f satisfies the stated condition. Since f is of bounded variation, $\int_{I} \sqrt{1 + [f'(x)]^2} \, dx < \infty. \text{ Let } \varepsilon > 0, \text{ and let } g \in C^1 \text{ be}$ such that if $G = [x:f(x) \neq g(x)]$ then $\alpha_f(G) < \varepsilon$ and $\alpha_g(G) < \varepsilon$. Now,

$$\alpha_{f}(I) = \alpha_{f}(G) + \alpha_{f}(I\backslash G) = \alpha_{f}(G) + \alpha_{g}(I\backslash G)$$

$$\leq \int_{I\backslash G} \sqrt{1 + [f'(x)]^{2}} dx + \epsilon$$

since f' = g' at almost every point of the set where f = g. It follows that

$$a_{f}(I) \leq \int_{I} \{1 + [f'(x)]^{2}\}^{1/2} dx$$

so that f is absolutely continuous.

For the converse, suppose f is absolutely continuous. Let $\epsilon > 0$. There is a $\delta > 0$ such that for every Borel set E, with $\lambda(E) < \delta$, we have

$$\alpha_{f}(E) = \int_{E} \{1 + [f'(x)]^{2}\}^{1/2} dx < \epsilon/3.$$

By Lemma 1, there is a function $h \in C^1$ such that f(x) = h(x), except on a set E with $\lambda(E) < \delta$. We take E, as we may by adding a countable set, so that $A = I \setminus E$ is perfect. Then E is the union of pairwise disjoint, nonabutting open intervals I_1, I_2, \ldots . Since $h \in C^1$, the series $\sum_{n=1}^{\infty} \alpha_h(I_n)$ converges. Choose m so that

$$\sum_{n=m+1}^{\infty} \alpha_h(I_n) < \epsilon/3$$
. Now $\alpha_f(E) < \epsilon/3$, but $\alpha_h(E)$ may
be too big. We modify h on the finite set of intervals
 I_1, \ldots, I_m to obtain an appropriate g of class C^1 . By
Lemma 2, we may define g on these intervals so that

$$\sum_{n=1}^{m} \alpha_{g}(I_{n}) < \sum_{n=1}^{m} \alpha_{f}(I_{n}) + \epsilon/3 \leq \alpha_{f}(E) + \epsilon/3.$$

Then

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$$\alpha_{g}(E) = \sum_{n=m+1}^{\infty} \alpha_{h}(I_{n}) + \sum_{n=1}^{m} \alpha_{g}(I_{n}) < \epsilon/3 + \alpha_{f}(E) + \epsilon/3 < \epsilon.$$

<u>Theorem 2.</u> If $f:I \to R$ is of bounded variation then, for each $\varepsilon > 0$, there is a $g:I \to R$ of class C^1 such that f(x) = g(x) except on a set of measure less than ε and $|\alpha_f(I) - \alpha_g(I)| < \varepsilon$.

<u>Proof.</u> Suppose $f:I \to R$ is of bounded variation and right continuous. By Lemma 1, there is a function $u \in C^1$ such that f(x) = u(x) except for a set E of Lebesgue measure less than ε . We choose E, as we may, so that $A = I \setminus E$ is perfect and f is continuous at every point of A. The set E is the union of pairwise disjoint nonabutting open intervals I_1, I_2, \ldots As before, there is an m such that $\sum_{n=m+1}^{\infty} \alpha_u(I_n) < \varepsilon/2$.

By Lemma 2, we may modify u on the intervals I_1, \ldots, I_m , to obtain $v \in C^1$ such that $\sum_{n=1}^{m} \alpha_v(I_n) < \sum_{n=1}^{m} \alpha_f(I_n) + \epsilon/2$. Now, f(x) = v(x), except on a set E of measure less than ϵ and $\alpha_v(I) < \alpha_f(I) + \epsilon$. Finally, we modify v on I_1 to obtain a longer $g \in C^1$, but only long enough to have

$$\alpha_{f}(I) - \varepsilon < \alpha_{g}(I) < \alpha_{f}(I) + \varepsilon$$

References

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Received October 10, 1979