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DECOMPOSITION OF VARIATIONAL MEASURE AND THE ARC-LENGTH OF A CURVE IN \mathbb{R}^n

Abstract

This paper discusses the decomposition of variational measures in \mathbb{R}^n and, by using integral expressions of variational measure, gives an arc-length integral formula for the continuous curve in \mathbb{R}^n .

1 Introduction

Let $G = \{(f_1(t), f_2(t), \dots, f_n(t)) : t \in [0, c]\}$, then G is a continuous curve whenever each f_i is a continuous function. We see that

$$L(x) = \sup \sum_{j} \sqrt{\sum_{i=1}^{n} |f_i(x_j) - f_i(x_{j-1})|^2}$$

is the arc-length of G from t=0 to t=x, where the supremum is taken over all divisions of [0,x]. If $L(c) < \infty$, then we say that G is a rectifiable curve.

It is well known that G is a rectifiable curve if and only if each f_i is a bounded variation function on [0, c] and the following inequality

$$L(x) \ge \int_0^x \sqrt{\sum_{i=1}^n [f_i'(x)]^2} dt$$

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holds. The equality holds if and only if each f_i is an absolutely continuous function (c.f. [6] p.122-124). We find that the curve G has a definite arclength whenever each coordinate function f_i is a bounded variation function; but when we use the the arclength integral formula to calculate the arclength of G, it is required that the coordinate function f_i must be absolutely continuous. In fact, any bounded variation function often contains a singular part, but this singular part can not be expressed as a Lebesgue integral. It had been discussed and expressed with a general integral formula by M. J. Pelling in [1], however this formula can not be used in calculations of the arc length of a curve for concrete. Here we will give a better integral formula, and use it in the concrete calculation. This is achieved on the basis of the following facts:

- (1) A function, being singular for some (e.g. Lebesgue) measure, may be absolutely continuous for another (e.g. Hausdorff) measure.
- (2) The decomposition of the singular part may be an infinite process.
- (3) There is a more clear and easier calculating formula to relate these measures than Radon-Nikodym Theorem.

2 Relations between Variational Measure and Hausdorff Measure

We assume the readers are familiar with the definition and the properties of the Hausdorff measure \mathcal{H}^s . If this is not the case, the details can be found in [2] and [5].

Let [a,b] be a closed interval and $E \subset [a,b]$. A finite sequence of intervals $\{I_i\}$ is said to be a *cover* of E, if $\cup_i I_i \supset E$; and $\{I_i\}$ is said to be a *division* of [a,b], if $I_i \cap I_j^o = \phi$ and $\cup_i I_i = [a,b]$, where E^o denotes the interior of set E. We also denote the diameter of E by |E|, and write f(I) = f(v) - f(u), where I = [u,v]. Thus, the f can be regarded as an additive function of a linear interval $I \subset [a,b]$.

Let f(x) be a continuous bounded variation function on [0,c], write it as $f \in CBV$, and write the total variation of f on [0,t] as $f^*(t) = \sup \sum_j |f(I_j)|$, where the supremum is taken over all divisions $\{I_j\}$ of [0,t]. Then we have $f^*(c) < \infty$ and f^* is a continuous monotone function. Let $E \subset [0,c]$, and a set function μ is defined as $\mu(E) = \inf \sum_j f^*(I_j)$, where the infimum is taken over all covers $\{I_j\}$ of E, it is easy to check that:

- (1) μ is a Radon outer measure on [0, c].
- (2) $\mu(I) = f^*(I)$ whenever E = I is a interval, so we write μ as f^* from now on.

In this paper, the outer measure and measure are regard as measure.

In this section, we always assume $f \in CBV$, $0 < s \le 1$, $E \subset 0$, c]. The absolute upper s-derivative of f at t is defined to be

$$\overline{D}_s|f|(t) = \lim_{\delta \to 0} \sup_{t \in I, |I| < \delta} \frac{|f(I)|}{|I|^s},$$

we see that it is the absolute upper derivative of f at t whenever s=1, writing it as $\overline{D}|f|(t)$. It is easy to check that $\overline{D}_s|f|$ is a Borel measurable function.

Lemma 1. Let $f \in CBV$, then for any $\epsilon > 0$, there is $\delta > 0$ such that

$$f^*(c) < \sum_{j} |f(I_j)| + \epsilon$$

whenever $\{I_j\}$ is a division of [0,c] which satisfies $|I_j| < \delta$ for each j; therefore we have

$$\sum_{j} f^{*}(I_{j}) < \sum_{j} |f(I_{j})| + \epsilon$$

whenever $\{I_i\}$ is a partial division of [0,c] which satisfies $|I_i| < \delta$ for each j.

This is a classical conclusion, cf. [3], Chapter 8, Section 3.

Lemma 2. Let $\lambda > 0$.

- (1) If $\overline{D}_s|f|(t) \leq \lambda$ for every $t \in E$, then we have $f^*(E) \leq \lambda \mathcal{H}^s(E)$;
- (2) If $\overline{D}_s|f|(t) \ge \lambda$ for every $t \in E$, then we have $\mathcal{H}^s(E) \le \lambda^{-1}f^*(E)$;
- (3) Let E be $\mathcal{H}^s \sigma$ finite. If $\overline{D}_s|f|(t) = 0$ for every $t \in E$, then we have $f^*(E) = 0$;
- (4) If $E_{\infty} = \{t \in E : \overline{D}_s | f|(t) = \infty\}$, then we have $\mathcal{H}^s(E_{\infty}) = 0$.

PROOF. (1) Let $\eta > 0$. Since $\overline{D}_s|f|(t) \leq \lambda < \lambda + \eta$ for every $t \in E$, there exists a positive function $\delta(t)$ on E, such that

$$\frac{|f(I)|}{|I|^s} < \lambda + \eta$$

for any I which satisfies $t \in I \subset (t - \delta(t), t + \delta(t))$. For $k = 1, 2, \dots$, let

$$E_k = \{ t \in E : \delta(t) \ge \frac{1}{k} \},$$

then we have $E_k \subset E_{k+1}$, $k = 1, 2, \dots$, and $E = \bigcup_k E_k$.

Given $\epsilon > 0$. By Lemma 1, there is a corresponding $\delta > 0$. Let $N > \frac{1}{\delta}$, then for $k \geq N$, we have $\frac{1}{k} < \delta$. Take a $\frac{1}{k}$ -cover $\{I_j\}$ of E_k , so that

$$\mathcal{H}^s(E_k) \ge \sum_j |I_j|^s - \epsilon,$$

it follows that

$$\mathcal{H}^{s}(E_{k}) + \epsilon \ge \sum_{j} |I_{j}|^{s} > (\lambda + \eta)^{-1} \sum_{j} |f(I_{j})|$$
$$> (\lambda + \eta)^{-1} (\sum_{j} f^{*}(I_{j}) - \epsilon) > (\lambda + \eta)^{-1} (f^{*}(E_{k}) - \epsilon).$$

Therefore, we have

$$\mathcal{H}^s(E) \ge \mathcal{H}^s(E_k) \ge (\lambda + \eta)^{-1} f^*(E_k)$$

for any $k \geq N$, by letting $\epsilon \to 0$, and then

$$\mathcal{H}^{s}(E) \ge (\lambda + \eta)^{-1} \lim_{k \to \infty} f^{*}(E_k) = (\lambda + \eta)^{-1} f^{*}(E),$$

hence (1) holds, by letting $\eta \to 0$.

(2) Given any $\epsilon > 0$. Since f^* is a Radon measure, there is an open set G such that $G \supset E$ and $f^*(G) < f^*(E) + \epsilon$. Let $\eta > 0$, so that $\lambda - \eta > 0$, and let

$$\mathcal{V} = \{ I \subset [0, c] : I \subset G, |I|^s < (\lambda - \eta)^{-1} |f(I)| \}.$$

Since $\overline{D}_s|f|(t) > \lambda - \eta$ for every $t \in E$, we see that \mathcal{V} is a Vitali covering class of E.

Let $\{I_i\} \subset \mathcal{V}$ be a non-overlapping intervals, we have

$$\sum_{j} |I_{j}|^{s} < \sum_{j} (\lambda - \eta)^{-1} |f(I_{j})| \le \sum_{j} (\lambda - \eta)^{-1} f^{*}(I_{j})$$

$$\le (\lambda - \eta)^{-1} f^{*}(G) \le (\lambda - \eta)^{-1} [f^{*}(E) + \epsilon],$$

it follows that

$$\mathcal{H}^{s}(E) < (\lambda - \eta)^{-1} [f^{*}(E) + \epsilon],$$

here, we have used the equivalent definitions of \mathcal{H}^s , see [5]. It follows, by letting $\epsilon \to 0$ and $\eta \to 0$, that

$$\mathcal{H}^s(E) < \lambda^{-1} f^*(E).$$

(3) Let $E = \bigcup_i E_i$, then every E_i is \mathcal{H}^s – finite. Therefore, we have $f^*(E_i) \leq \lambda \mathcal{H}^s(E_i)$ for every $\lambda > 0$ by 1), it follows that $f^*(E_i) = 0$ for every i, and that $f^*(E) = 0$.

(4) Write $E_k = \{t \in E : \overline{D}_s | f|(t) > k\}$, then $E_\infty \subset \cap_k E_k$. Since 2), we have

$$\mathcal{H}^{s}(E_{k}) \leq k^{-1} f^{*}(E_{k}) \leq k^{-1} f^{*}(c)$$

for each k, hence $\mathcal{H}^s(E_\infty) = 0$, and the proof is complete.

Theorem 1. Let $f \in CBV$, $E \subset [0,c]$ be a $\mathcal{H}^s - \sigma$ finite set, and

$$E_{+} = \{ t \in E : \overline{D}_{s} | f | (t) < \infty \},$$

then

$$f^*(E_+) = \int_E \overline{D}_s |f| d\mathcal{H}^s.$$

PROOF. Let $E_{\infty} = \{t \in E : \overline{D}_s | f|(t) = \infty\}$, we have $\mathcal{H}^s(E_{\infty}) = 0$ by Lemma 2(4), and we see that

$$\int_E \overline{D}_s |f| \, d\mathcal{H}^s = \int_{E_\perp} \overline{D}_s |f| \, d\mathcal{H}^s.$$

Let $E_0 = \{ t \in E : \overline{D}_s | f | (t) = 0 \}, 1$

$$E^{(k)} = \{ t \in E : p^k \le \overline{D}_s | f|(t) < p^{k+1} \}$$

for $k=0,\pm 1,\pm 2,\cdots$, we see that $E_+=E_0\cup_{k=-\infty}^{+\infty}E^{(k)}$, and that $f^*(E_0)=0$ by Lemma 2(3). It follows from Lemma 2(1) and 2(2) that

$$f^*(E_+) = \sum_k f^*(E^{(k)}) \le \sum_k p^{k+1} \mathcal{H}^s(E^{(k)}) = p \sum_k p^k \mathcal{H}^s(E^{(k)})$$

$$\le p \sum_k \int_{E^{(k)}} \overline{D}_s |f| d\mathcal{H}^s = p \int_{E_+} \overline{D}_s |f| d\mathcal{H}^s,$$

and

$$f^*(E_+) = \sum_k f^*(E^{(k)}) \ge \sum_k p^k \mathcal{H}^s(E^{(k)}) = p^{-1} \sum_k p^{k+1} \mathcal{H}^s(E^{(k)})$$
$$\ge p^{-1} \sum_k \int_{E^{(k)}} \overline{D}_s |f| \, d\mathcal{H}^s = p^{-1} \int_{E_+} \overline{D}_s |f| \, d\mathcal{H}^s,$$

respectively. By letting $p \to 1^+$, we see that

$$f^*(E_+) = \int_{E_+} \overline{D}_s |f| d\mathcal{H}^s = \int_E \overline{D}_s |f| d\mathcal{H}^s,$$

and the proof is complete.

Remark 1. This theorem indicates that E can be decomposed into two parts E_+ and E_{∞} , where f^* is absolute continuous with respect to \mathcal{H}^s over E_+ , and is singular with respect to \mathcal{H}^s over E_{∞} .

Theorem 2. Let $f \in CBV$. If there exist s_k and E_k which satisfying: $1 = s_1 > s_2 > \cdots > s_q > 0$; $E_0 = [0, c]$, $E_k = \{t \in E_0 : \overline{D}_{s_k} | f|(t) = \infty\}(k = 1, 2, \cdots, q)$, and E_k is $\mathcal{H}^{s_{k+1}} - \sigma$ finite $(k = 1, 2, \cdots, q - 1)$. Write $E_{k-1}^+ = \{t \in E_{k-1} : \overline{D}_{s_k} | f|(t) < \infty\}$ $(k = 1, 2, \cdots, q)$, then we have

$$f^*(E_0) = \sum_{k=1}^q f^*(E_{k-1}^+) + f^*(E_q) = \sum_{k=1}^q \int_{E_{k-1}} \overline{D}_{s_k} |f| \, d\mathcal{H}^{s_k} + f^*(E_q).$$

If we assume further that f^* is absolute continuous with respect to \mathcal{H}^{s_q} , then we have

$$f^*(E_0) = \sum_{k=1}^q \int_{E_{k-1}} \overline{D}_{s_k} |f| d\mathcal{H}^{s_k}.$$

PROOF. Noticing that if $\overline{D}_{s_k}|f|(t)=\infty$, then $\overline{D}_{s_{k-1}}|f|(t)=\infty$, so we have $E_k\subset E_{k-1}(k=1,2,\cdots,q)$. Since $E_{k-1}^+=E_{k-1}-E_k$, we can see that $E_0^+,E_1^+,\cdots,E_{q-1}^+$ and E_q are non-intersecting Borel sets, and also $E_0=\bigcup_{k=1}^q E_{k-1}^+\cup E_q$. It follows from Theorem 1 that the first conclusion follows. If f^* is absolute continuous with respect to \mathcal{H}^{s_q} , then $\mathcal{H}^{s_q}(E_q)=0$ by the definition of E_q and Lemma 2(4), and then we have $f^*(E_q)=0$, the second equality is proved.

3 The Arc-Length of a Curve

Theorem 3. Let $f_i \in CBV(i = 1, 2, \dots, n)$. If, for each i, there exist $s_{i,k}$ and $E_{i,k}$ which satisfying: $1 = s_{i,1} > s_{i,2} > \dots > s_{i,q(i)} > 0$; $E_{i,0} = [0,c]$, $E_{i,k} = \{t \in [0,c] : \overline{D}_{s_{i,k}}|f_i|(t) = \infty\}$ $(k = 1,2, \dots, q(i))$, $E_{i,k}$ is $\mathcal{H}^{s_{i,k+1}} - \sigma$ finite $(k = 1,2, \dots, q(i) - 1)$, and $f_i^*(E_{i,q(i)}) = 0$. Let us put the finite sequence $\{s_{i,k}\}$ in order as $1 = s_1 > s_2 > \dots > s_q > 0$; and write $E_0 = [0,c]$, $E_j = \{t \in E_0 : \text{there is } f_i \text{ such that } \overline{D}_{s_j}|f_i|(t) = \infty\}(j = 1,2,\dots,q)$, then we have

$$L(c) = \sum_{j=1}^{q} \int_{E_{j-1}} \sqrt{\sum_{i=1}^{n} (\overline{D}_{s_j} |f_i|)^2} d\mathcal{H}^{s_j}.$$

PROOF. Let $I \subset [0,c],$ write $P(I) = \sqrt{\sum_{i=1}^n (f_i(I))^2}$. By the fact that

$$L(c) = \sup \sum_{j} P(I_j),$$

where the supremum is taken over all divisions $\{I_j\}$ of [0,c], we see that L is a total variation of P, because the relation between L and P is the same as f^* and f in the beginning of Section 2. Noticing that

$$\begin{split} \overline{D}_{s}P(t) &= \lim_{\delta \to 0} \sup_{t \in I, |I| < \delta} \frac{\sqrt{\sum_{i=1}^{n} (f_{i}(I))^{2}}}{|I|^{s}} \\ &= \lim_{\delta \to 0} \sup_{t \in I, |I| < \delta} \sqrt{\sum_{i=1}^{n} (\frac{f_{i}(I)}{|I|^{s}})^{2}} = \sqrt{\sum_{i=1}^{n} (\overline{D}_{s}|f_{i}|(t))^{2}}, \end{split}$$

and Theorem 2, the conclusion follows.

Here is an example about the arc-length of a curve.

(1) First, we construct three Cantor-like sets $E^{(j)}(j=1,2,3)$. For each $j\in\{1,2,3\}$, by removing an open interval $\Delta_1^{(j)}$ from [0,1], we obtain two closed intervals $\Delta_0^{(j)}$ and $\Delta_2^{(j)}$ which satisfying $|\Delta_0^{(j)}|=|\Delta_2^{(j)}|=\frac{1}{j+2}$; recursively, for closed intervals $\Delta_{\sigma}^{(j)}$, $\sigma=\epsilon_1\epsilon_2\cdots\epsilon_k$, $\epsilon_i=0$ or 2 $(i=1,2,\cdots,k)$, by removing an open interval $\Delta_{\sigma_1}^{(j)}$ from $\Delta_{\sigma}^{(j)}$, we obtain two closed intervals $\Delta_{\sigma_0}^{(j)}$ and $\Delta_{\sigma_2}^{(j)}$ which satisfying $|\Delta_{\sigma_0}^{(j)}|=|\Delta_{\sigma_2}^{(j)}|=\frac{|\Delta_{\sigma}^{(j)}|}{j+2}$. Let

$$E^{(j)} = \bigcap_{k=1}^{\infty} \bigcup_{\substack{\epsilon_i = 0 \text{ or } 2\\ i=1,2,\cdots,k}} \Delta^{(j)}_{\epsilon_1 \epsilon_2 \cdots \epsilon_k},$$

 $E^{(j)}$ is said to be a Cantor-like set, $E^{(1)}$ is especially the Cantor set. It is easy to check that their Hausdorff dimension is

$$\dim_{\mathcal{H}} E^{(1)} = s_1 = \frac{\log 2}{\log 3},$$

 $\dim_{\mathcal{H}} E^{(2)} = s_2 = \frac{1}{2},$
 $\dim_{\mathcal{H}} E^{(3)} = s_3 = \frac{\log 2}{\log 5}.$

For each j, define a Cantor-like function $g_i:[0,1]\to\mathbb{R}$ as follows:

$$g_j(t) = \begin{cases} \sum_{i=1}^k \epsilon_i 2^{-i-1} + 2^{-k-1}, & t \in \Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k 1}^{(j)}, \\ \sup_{x \notin E^{(j)}, x \le t} g_j(x), & t \in E^{(j)}. \end{cases}$$

Clearly, these are continuous monotone increasing functions, $g_i(0) = 0, g_i(1) =$ 1, and $\overline{D}g_{i}(t) = 0, t \in [0, 1] \setminus E^{(j)}$.

We will compute $\overline{D}_{s_j}|g_j|(t) = \overline{D}_{s_j}g_j(t) = 1, t \in E^{(j)}$. Because of the same method, we will only compute $\overline{D}_{s_1}g_1(t)$, and for convenience, will omit the index j = 1.

Let $t \in E$. If $t \in \Delta_{\epsilon_1} \cap \Delta_{\epsilon_1 \epsilon_2} \cap \cdots$, where $\epsilon_i = 0$ or 2 $(i = 1, 2, \cdots)$, we write $t = 0.\epsilon_1 \epsilon_2 \cdots$, then $t = \sum_i \epsilon_i 3^{-i}$ and $g(t) = \sum_i \epsilon_i 2^{-i-1}$. Since $t \in \Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k}, |\Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k}| = 3^{-k}$ and $g(\Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k}) = 2^{-k}$, we have

$$\frac{g(\Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k})}{|\Delta_{\epsilon_1 \epsilon_2 \cdots \epsilon_k}|^s} = \frac{2^{-k}}{(3^{-k})^{\frac{\log 2}{\log 3}}} = 1,$$

therefore $\overline{D}_s g(t) \geq 1, t \in E$.

In order to prove the inequality $\overline{D}_s g(t) \leq 1, t \in E$, let $t \in I = [t_1, t_2]$, we might as well assume that $t_1, t_2 \in E$, otherwise we can appropriately reduce I (this will not reduce $\frac{g(I)}{|I|^s}$), therefore $t_2 - t_1 = 0.0 \cdots 0 \alpha_k \alpha_{k+1} \cdots$, where $\alpha_k = 2, \alpha_i = 0 \text{ or } \pm 2, i \ge k + 1. \text{ Since } g(I) = g(t_2) - g(t_1) = \sum_{i > k} \alpha_i 2^{-i-1},$ $|I| = t_2 - t_1 = \sum_{i>k} \alpha_i 3^{-i}$, we shall only need to prove

$$\left(\sum_{i\geq k}\alpha_i 3^{-i}\right)^s \geq \sum_{i\geq k}\alpha_i 2^{-i-1}.\tag{1}$$

Since the power function x^s is continuous, it suffices to show that

$$\left(\sum_{i=k}^{k+p} \alpha_i 3^{-i}\right)^s \ge \sum_{i=k}^{k+p} \alpha_i 2^{-i-1} \tag{2}$$

holds for any non-negative integer p and $\sum_{i=k}^{k+p} \alpha_i 3^{-i} \geq 0$. We shall prove (2) by induction.

First, let p = 0, it is obvious that the inequality (2) holds when $\alpha_k = 0$; when $\alpha_k = 2$, by the fact that

$$(2 \cdot 3^{-k})^s = 2^s \cdot 2^{-k} > 2^{-k} = 2 \cdot 2^{-k-1},$$

the inequality (2) holds.

Next, assume the inequality (2) has been proved for p-1. To obtain the inequality (2) for p, if $\alpha_k=0$, notice that $\sum_{i=k+1}^{k+p}\alpha_i3^{-i}=\sum_{i=k}^{k+p}\alpha_i3^{-i}\geq 0$, the inequality (2) follows from the inequality

$$\left(\sum_{i=k+1}^{k+p} \alpha_i 3^{-i}\right)^s = \left(3^{-1} \sum_{i=k}^{k+p-1} \alpha_{i+1} 3^{-i}\right)^s = 2^{-1} \left(\sum_{i=k}^{k+p-1} \alpha_{i+1} 3^{-i}\right)^s$$

$$\geq 2^{-1} \sum_{i=k}^{k+p-1} \alpha_{i+1} 2^{-i-1} = \sum_{i=k+1}^{k+p} \alpha_i 2^{-i-1};$$

if $\alpha_k = 2$, we need to check that

$$(2 \cdot 3^{-k} + \sum_{i=k+1}^{k+p} \alpha_i 3^{-i})^s \ge 2^{-k} + \sum_{i=k+1}^{k+p} \alpha_i 2^{-i-1}.$$
 (3)

When $\sum_{i=k+1}^{k+p} \alpha_i 3^{-i} \ge 0$, we consider the function

$$h(t) = (2 \cdot 3^{-k} + t)^s - 2^{-k} - t^s, t \in [0, 3^{-k}].$$

Since h'(t) < 0, we see that h(t) is decreasing on $[0, 3^{-k}]$, but $\sum_{i=k+1}^{k+p} \alpha_i 3^{-i} \le$ 3^{-k} we have $h(\sum_{i=k+1}^{k+p} \alpha_i 3^{-i}) \ge h(3^{-k}) = 0$, the inequality (3) holds. When $\sum_{i=k+1}^{k+p} \alpha_i 3^{-i} < 0$, by considering the function

$$h(t) = (2 \cdot 3^{-k} - t)^s - 2^{-k} + t^s, t \in [0, 3^{-k}],$$

the inequality (3) can be easily proved in the same way. So the inequality (2) holds and $\overline{D}_s g(t) \leq 1, t \in E$.

By Lemma 2, we have
$$\mathcal{H}^{s}(E) = g^{*}([0,1]) = g(1) - g(0) = 1$$
.

Remark 2. Actually, the above procedure has given a method of calculating $\mathcal{H}^s(E)$.

(2) Let

$$f_1(t) = t + g_1(t) - g_2(t), f_2(t) = 2t - g_1(t) + g_3(t),$$

 $G = \{(f_1(t), f_2(t)) : t \in [0, 1]\}.$

We will calculate the arc-length of the curve which is generated by G. It suffices to check that

- (a) $D|f_1|(t) = 1$ a.e. on [0, 1];
- (b) $\overline{D}|f_2|(t) = 2$ a.e. on [0, 1];
- (c) $\overline{D}_{s_1}|f_1|(t) = \overline{D}_{s_1}|f_2|(t) = \overline{D}_{s_1}g_1(t) \ \mathcal{H}^{s_1} a.e. \text{ over } E^{(1)};$ (d) $\overline{D}_{s_2}|f_1|(t) = \overline{D}_{s_2}g_2(t) \ \mathcal{H}^{s_2} a.e. \text{ over } E^{(2)};$
- (e) $\overline{D}_{s_3}|f_2|(t) = \overline{D}_{s_3}g_3(t)$ over $E^{(3)}$.

In fact, (a) and (b) are obvious. For (c), consider the equality

$$\overline{D}_{s_1}|f_1|(t) = \overline{D}_{s_1}g_1(t) \quad \mathcal{H}^{s_1} - a.e. \ over \ E^{(1)}$$

$$\tag{4}$$

first. For $I \subset [0,1]$, we clearly have

$$|f_1(I)| \le |I| + |g_1(I)| + |g_2(I)|,$$
 (5)

$$|g_1(I)| \le |f_1(I)| + |I| + |g_2(I)|.$$
 (6)

For any $t \in E^{(1)} \setminus E^{(2)}$, there is some $\Delta_{\sigma_1}^{(2)}$ such that $t \in I \subset \Delta_{\sigma_1}^{(2)}$, this gives $g_2(I) = 0$. By the fact $\frac{|I|}{|I|^{s_1}} \to 0(|I| \to 0)$, using (5) and (6), we obtain

$$\overline{D}_{s_1}|f_1|(t) = \overline{D}_{s_1}|g_1|(t) = \overline{D}_{s_1}g_1(t).$$

But $\mathcal{H}^{s_1}(E^{(2)}) = 0$, the equality (4) follows. The equality

$$\overline{D}_{s_1}|f_2|(t) = \overline{D}_{s_1}g_1(t) \ \mathcal{H}^{s_1} - a.e. \ over \ E^{(1)}$$

can be proved in the same way.

Similarly, we can prove the inequality (d) and (e). It follows that

$$L(1) = \int_0^1 \sqrt{1+2^2} dt + \int_{E^{(1)}} \sqrt{1+1} d\mathcal{H}^{s_1} + \int_{E^{(2)}} d\mathcal{H}^{s_2} + \int_{E^{(3)}} d\mathcal{H}^{s_3}$$
$$= \sqrt{5} + \sqrt{2} + 1 + 1 = 2 + \sqrt{5} + \sqrt{2},$$

which is the arc-length of the curve as required.

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