

# AN $n$ -DIMENSIONAL ANALOGUE OF CAUCHY'S INTEGRAL THEOREM

J. H. MICHAEL

(received 2 March 1959)

## 1. Introduction

As in [5] a parametric  $n$ -surface in  $R^k$  (where  $k \geq n$ ) will be a pair  $(f, M^n)$ , consisting of a continuous mapping  $f$  of an oriented topological manifold  $M^n$  into the euclidean  $k$ -space  $R^k$ .  $(f, M^n)$  is said to be closed if  $M^n$  is compact. The main purpose of this paper is to use the method of [4] to prove a general form of Cauchy's Integral Theorem (Theorem 5.3) for those closed parametric  $n$ -surfaces  $(f, M^n)$  in  $R^{n+1}$ , which have bounded variation in the sense of [5] and for which  $f(M^n)$  has a finite Hausdorff  $n$ -measure. As in [4], the proof is carried out by approximating the surface with a simpler type of surface. However, when  $n > 1$ , a difficulty arises in that there are entities, which occur in a natural way, but are not parametric surfaces. We therefore introduce a concept which we call an  $S$ -system and which forms a generalisation (see 2.2) of the type of closed parametric  $n$ -surface that was studied in [5] II, 3 in connection with a proof of a Gauss-Green Theorem. The surfaces of [5] II, 3 include those that are studied in this paper.

Approximation theorems (4.2 and 4.3) are obtained for  $S$ -systems and these are used to prove Cauchy's Theorem for  $S$ -systems. Cauchy's Theorem for parametric surfaces is then derived by showing that the relevant closed parametric  $n$ -surface in  $R^{n+1}$  is a particular case of an  $S$ -system.

The definitions used for parametric surfaces and their integrals are those of [5]. It is regretted that on p. 616 of [5] we mentioned the possibility, that a certain case of the surface integral of [5], might be equivalent to the integral defined by L. Cesari in [1]. This is incorrect, because equivalence could occur with at most a particular case of the Cesari surface integral.

The following notational conventions are adopted. The interior, closure and Frontier (or boundary) of a set  $A$  are denoted by,  $\text{Int}(A)$ ,  $\bar{A}$  and  $\text{Fr}(A)$ . Set complementation is denoted by  $\sim$ .  $\emptyset$  denotes the empty set. Distance is denoted by  $d$ .  $R^k$  denotes the real euclidean  $k$ -space. If  $x \in R^k$ , then  $x_i$  represents the  $i$ th coordinate of  $x$ ;  $(x)_i$  is thus a mapping from  $R^k$  to  $R^1$ .

The norm  $\sqrt{(x_1^2 + \cdots + x_k^2)}$  of the point  $x$  of  $R^k$  is denoted by  $\|x\|$ .  $P_i$ , ( $i = 1, \cdots, k + 1$ ) denotes the projection from  $R^{k+1}$  to  $R^k$  given by

$$P_i(x) = (x_1, \cdots, x_{i-1}, x_{i+1}, \cdots, x_{k+1})$$

The term 'integrable' will be used in the sense that a function  $f$  is integrable if it is measurable and  $|f|$  has a finite integral. Throughout the entire paper  $n$  will be a fixed positive integer.

## 2. S-systems

2.1. DEFINITION. We denote by  $\mathcal{F}$  the Banach space whose points are those real-valued functions on  $R^{n+1}$  each of which is bounded and continuous and whose norm is the norm of uniform convergence; i.e.,

$$\|f\| = \text{L.u.b. } |f(x)|.$$

$x \in R^{n+1}$

2.2. DEFINITION. By an S-system we mean a pair consisting of a compact subset  $K$  of  $R^{n+1}$  and an integral-valued function  $u$  on  $R^{n+1} \sim K$  and with  $(K, u)$  possessing the following properties.

- (i) The  $(n + 1)$ -dimensional Lebesgue measure of  $K$  is zero.
- (ii)  $u$  is constant on each component of  $R^{n+1} \sim K$  and is zero on the unbounded component.
- (iii) For each  $i = 1, \cdots, n + 1$ , there exists a non-negative, extended real valued, integrable function,  $e_i(y)$  on  $R^n$ , such that:

for every  $y \in R^n$  and every finite sequence of points

$$x^{(0)}, x^{(1)}, \cdots, x^{(r)} \text{ of } P_i^{-1}(y) \cap (R^{n+1} \sim K) \text{ with}$$

$$x_i^{(0)} < x_i^{(1)} < \cdots < x_i^{(r)},$$

one always has

$$\sum_{j=1}^r |u(x^{(j-1)}) - u(x^{(j)})| \leq e_i(y).$$

We will say that a function  $e_i(y)$ , satisfying 2.2 (iii), bounds the  $i$ th multiplicity of the S-system.

Whenever a symbol — say  $E$  — is used to denote an S-system, then the compact set and the integral valued function that comprise  $E$  will be denoted by  $K(E)$  and  $u_E$  respectively, or sometimes just by  $K$  and  $u$ .

If  $(f, M^n)$  is a closed parametric  $n$ -surface in  $R^{n+1}$  with bounded variation and the  $(n + 1)$ -dimensional Lebesgue measure of  $f(M^n)$  equal to zero, then it follows from [5] I 2.5 and 2.6 and II 3.5 and 1.10 that

$$\{f(M^n), u(f, M^n, x)\}$$

is an S-system. Thus an S-system forms a generalisation of this closed parametric  $n$ -surface in  $R^{n+1}$ .

2.3. DEFINITION. If  $E$  is an  $S$ -system and  $i = 1, \dots, n + 1$ , then we denote by  $Y_i(E)$ , the subset of  $R^n$  consisting of those points  $y$  that have the following property.

(i) For each point  $x$  of  $P_i^{-1}(y)$ , there exists a  $\lambda > 0$  such that  $x$  is a point of accumulation of each of the two sets

$$[R^{n+1} \sim K(E)] \cap \{\xi; \xi \in P_i^{-1}(y) \text{ and } x_i - \lambda < \xi_i < x_i\},$$

$$[R^{n+1} \sim K(E)] \cap \{\xi; \xi \in P_i^{-1}(y) \text{ and } x_i < \xi_i < x_i + \lambda\}$$

and  $u_E$  has constant values

$$\alpha_i(E, x), \quad \beta_i(E, x)$$

on each of these two sets.

It follows from 2.3 (i), 2.2 (ii) and the compactness of  $K(E)$ , that

2.3.1. *if  $y \in Y_i(E)$ , then  $\alpha_i(E, x) = \beta_i(E, x)$  for all points  $x$  of  $P_i^{-1}(y)$  except at most a finite number.*

2.4. THEOREM. *If  $E$  is an  $S$ -system, then for each  $i = 1, 2, \dots, n + 1$ ,  $R^n \sim Y_i(E)$  has zero measure.*

PROOF. Assume  $i$  fixed and let  $e_i$  be an integrable function bounding the  $i$ th multiplicity of  $E$ . Denote by  $Z_i$  the set of all those points  $y$  of  $R^n$  for which the subset  $\{K(E) \cap P_i^{-1}(y)\}_i$  of  $R^1$  has zero 1-measure. By 2.2 (i) and Fubini's theorem, the  $n$ -measure of  $R^n \sim Z_i$  is zero. Let  $y' \in Z_i \sim (Y_i \cap Z_i)$  and take an arbitrarily large positive integer  $r$ . For each point  $x$  of  $P_i^{-1}(y')$  and each  $\lambda > 0$ ,  $x$  is a point of accumulation of each of the two sets

$$N_-(x, \lambda) = [R^{n+1} \sim K(E)] \cap \{\xi; \xi \in P_i^{-1}(y') \text{ and } x_i - \lambda < \xi_i < x_i\}$$

$$N_+(x, \lambda) = [R^{n+1} \sim K(E)] \cap \{\xi; \xi \in P_i^{-1}(y') \text{ and } x_i < \xi_i < x_i + \lambda\}$$

Therefore by 2.3, there exists a point  $x'$  of  $P_i^{-1}(y')$  and a  $j = +, -$  such that for no  $\lambda > 0$  is  $u$  constant on  $N_j(x', \lambda)$ . Hence one can choose a sequence  $x^{(0)}, x^{(1)}, \dots, x^{(r)}$  of points of  $P_i^{-1}(y') \cap \{R^{n+1} \sim K(E)\}$  such that  $x_i^{(0)} < x_i^{(1)} < \dots < x_i^{(r)}$  and  $u(x^{(j-1)}) \neq u(x^{(j)})$  for  $j = 1, \dots, r$ . By 2.2. (iii)

$$e_i(y') \geq \sum_{j=1}^r |u(x^{(j-1)}) - u(x^{(j)})|$$

which is evidently  $\geq r$ . Hence  $e_i(y') = \infty$  and the set  $Z_i \sim (Y_i \cap Z_i)$  has zero measure. Then  $R^n \sim Y_i$  has zero measure.

2.5. DEFINITION. If  $E$  is an  $S$ -system, then for each  $i = 1, \dots, n + 1$  and each  $y \in Y_i$ , we define

$$a_i(E, y) = \sum_{x \in P_i^{-1}(y)} |\alpha_i(E, x) - \beta_i(E, x)|.$$

2.6. THEOREM. *If  $E$  is an  $S$ -system,  $1 \leq i \leq n + 1$  and  $e_i$  bounds the  $i$ th*

multiplicity of  $E$ , then

$$a_i(E, y) \leq e_i(y)$$

for all  $y \in Y_i(E)$ .

PROOF. Let  $y$  be an arbitrary point of  $Y_i(E)$ . Let

$$x^{(1)}, \dots, x^{(r)}$$

be the finite set of points of  $P_i^{-1}(y)$  at which  $\alpha_i(x) \neq \beta_i(x)$ . We can assume that  $r \geq 1$ , because otherwise  $a_i(y) = 0$  and is certainly less than or equal to  $e_i(y)$ . We can also assume that

$$x_i^{(1)} < x_i^{(2)} < \dots < x_i^{(r)}.$$

It follows from 2.3 that one can now choose points

$$v^{(1)}, w^{(1)}, \dots, v^{(r)}, w^{(r)}$$

of  $P_i^{-1}(y) \cap \{R^{n+1} \sim K(E)\}$  such that

$$v_i^{(1)} < x_i^{(1)} < w_i^{(1)} < v_i^{(2)} < x_i^{(2)} < w_i^{(2)} < \dots < v_i^{(r)} < x_i^{(r)} < w_i^{(r)}$$

and

$$u(v^{(j)}) = \alpha_i(x^{(j)}), \quad u(w^{(j)}) = \beta_i(x^{(j)})$$

for  $j = 1, \dots, r$ . Then

$$\begin{aligned} a_i(y) &= \sum_{j=1}^r |u(v^{(j)}) - u(w^{(j)})| \\ &\leq \sum_{j=1}^r |u(v^{(j)}) - u(w^{(j)})| \\ &\quad + \sum_{j=1}^{r-1} |u(w^{(j)}) - u(v^{(j+1)})|, \end{aligned}$$

which by 2.2 (iii)

$$\leq e_i(y).$$

**2.7 LEMMA.** *If  $E$  is an  $S$ -system and*

$$I = \{x; c_1 \leq x_1 < d_1, c_2 \leq x_2 < d_2, \dots, c_{n+1} \leq x_{n+1} < d_{n+1}\}$$

*is a half-open interval of  $R^{n+1}$ , then for each  $i = 1, 2, \dots, n + 1$ , the expression*

$$\varphi_i(I, y) = \sum \{\alpha_i(E, x) - \beta_i(E, x)\},$$

*where the summation is taken over all  $x \in I \cap P_i^{-1}(y)$ , is integrable over  $Y_i(E)$  with respect to  $y$ . (Empty sums being regarded as zero).*

PROOF. Assume  $i$  fixed. Denote by  $C$  the subset of  $R^1$  consisting of all those real numbers  $c$  for which the set

$$P_i\{x; x \in K(E) \text{ and } x_i = c\}$$

has its  $n$ -dimensional measure equal to zero. By 2.2 (i),  $R^1 \sim C$  has zero measure.

Let  $e_i$  be a function, integrable on  $R^n$  and bounding the  $i$ th multiplicity of  $E$ .

(i) Suppose first of all, that  $c_i, d_i \in C$ .

Put

$$B = P_i\{\text{Fr}(I) \cap K(E)\} \cup \text{Fr}\{P_i(I)\}.$$

Then  $B$  has its  $n$ -dimensional measure equal to zero. For each point  $y$  of  $R^n$ , let  $\xi(y), \eta(y)$  be the points of  $P_i^{-1}(y)$  whose  $i$ th coordinates are  $c_i, d_i$  respectively. Then, for all  $y \in Y_i \cap \{P_i(I) \sim B\}$ ,

$$(1) \quad \varphi_i(I, y) = u\{\xi(y)\} - u\{\eta(y)\}.$$

Now  $P_i(I) \sim B$  is an open set of  $R^n$  and it follows from 2.2 (ii), that  $u\{\xi(y)\}$  and  $u\{\eta(y)\}$  are both constant on each component of  $P_i(I) \sim B$ . Then  $u\{\xi(y)\}$  and  $u\{\eta(y)\}$  are both measurable on  $P_i(I) \sim B$ . Therefore by 2.4 and (1),  $\varphi_i(I, y)$  is measurable on  $Y_i \cap \{P_i(I) \sim B\}$  and hence on  $Y_i \cap P_i(I)$ . But  $\varphi_i(I, y) = 0$  when  $y \notin P_i(I)$ , so that  $\varphi_i(I, y)$  is measurable on  $Y_i$ . It follows immediately from 2.5 and 2.6, that

$$(2) \quad |\varphi_i(I, y)| \leq a_i(y) \leq e_i(y)$$

for all  $y \in Y_i$ . Then  $\varphi_i(I, y)$  is integrable on  $Y_i$ .

(ii) Now suppose that  $c_i, d_i$  are arbitrary. Since  $R^1 \sim C$  has zero measure, one can choose a monotone increasing sequence  $\{c^{(r)}\}$  of members of  $C$  such that

$$\lim_{r \rightarrow \infty} c^{(r)} = c_i$$

and a monotone increasing sequence  $\{d^{(r)}\}$  of members of  $C$  such that

$$c_i < d^{(r)}$$

for every  $r$  and

$$\lim_{r \rightarrow \infty} d^{(r)} = d_i.$$

Define

$$I_r = \{x; P_i(x) \in P_i(I) \text{ and } c^{(r)} \leq x_i < d^{(r)}\}.$$

By (i), each  $\varphi_i(I_r, y)$  is integrable over  $Y_i$  and we evidently have

$$\lim_{r \rightarrow \infty} \varphi_i(I_r, y) = \varphi_i(I, y)$$

for all  $y \in Y_i$ . Since by (2),

$$|\varphi_i(I_r, y)| \leq e_i(y)$$

for all  $y \in Y_i$  and all  $r$ , it follows that  $\varphi_i(I, y)$  is integrable over  $Y_i$ .

**2.8 THEOREM.** *If  $E$  is an  $S$ -system, then for each  $i = 1, \dots, n + 1$ ,  $a_i(E, y)$  is integrable over  $Y_i(E)$  with respect to  $y$ .*

PROOF. Assume  $i$  fixed. For each positive integer  $r$ , denote by  $\mathcal{S}_r$ , the (countable) collection of all those half-open cubes of  $R^{n+1}$ , that have the form

$$\{x; s_1 2^{-r} \leq x_1 < (s_1 + 1)2^{-r}, \dots, s_{n+1} 2^{-r} \leq x_{n+1} < (s_{n+1} + 1)2^{-r}\} \\ s_1, \dots, s_{n+1} = 0, \pm 1, \pm 2, \dots$$

For each  $y \in Y_i$  and each  $I \in \mathcal{S}_r$ , define

$$\varphi_i(I, y) = \sum \{\alpha_i(x) - \beta_i(x)\},$$

where the summation is taken over all  $x \in I \cap P_i^{-1}(y)$ . By 2.7, each  $\varphi_i(I, y)$  is integrable over  $Y_i$ , hence

$$\psi_r(y) = \sum_{I \in \mathcal{S}_r} |\varphi_i(I, y)|$$

is measurable over  $Y_i$ . But

$$\lim_{r \rightarrow \infty} \psi_r(y) = a_i(E, y)$$

for all  $y \in Y_i$ , hence  $a_i(E, y)$  is measurable on  $Y_i$ . By 2.6 and 2.2 (iii), it is integrable on  $Y_i$ .

2.9. DEFINITION. If  $E$  is an  $S$ -system, then for each  $i = 1, \dots, n + 1$  we define

$$A_i(E) = \int_{Y_i(E)} a_i(E, y) dy.$$

2.10. DEFINITION. If  $E$  is an  $S$ -system and  $f$  is a real-valued function on  $R^{n+1}$ , then we define for each  $i = 1, \dots, n + 1$  and each  $y \in Y_i(E)$ ,

$$H_i(E, f, y) = \sum \{\alpha_i(E, x) - \beta_i(E, x)\} f(x),$$

where the summation is taken over all  $x \in P_i^{-1}(y)$ .

2.11. THEOREM. If  $E$  is an  $S$ -system and  $f \in \mathcal{F}$ , then for each  $i = 1, \dots, n + 1$ ,  $H_i(E, f, y)$  is integrable over  $Y_i$  with respect to  $y$ .

PROOF. Assume  $i$  fixed. Since each member of  $\mathcal{F}$  is bounded, there exists a positive constant  $k$  such that

$$(1) \quad |f(x)| \leq k$$

for all  $x \in R^{n+1}$ . For each positive integer  $r$ , let  $\mathcal{S}_r$  have the same meaning as in the proof of Theorem 2.8. For each  $x \in R^{n+1}$  and each positive integer  $r$ , define

$$f_r(x) = \text{L.u.b.}_{\xi \in I} f(\xi),$$

where  $I$  is the member of  $\mathcal{S}_r$  that contains  $x$ . Then

$$H_i(E, f_r, y) = \sum_{I \in \mathcal{S}_r} \sum_{x \in I \cap P_i^{-1}(y)} \{\alpha_i(x) - \beta_i(x)\} f_r(x) \\ = \sum_{I \in \mathcal{S}_r} [f_r(I) \sum_{x \in I \cap P_i^{-1}(y)} \{\alpha_i(x) - \beta_i(x)\}]$$

so that by 2.7,  $H_i(E, f_r, y)$  is measurable on  $Y_i$ . But for each point  $x$  of  $R^{n+1}$ ,

$$\lim_{r \rightarrow \infty} f_r(x) = f(x),$$

hence by 2.10,

$$\lim_{r \rightarrow \infty} H_i(E, f_r, y) = H_i(E, f, y).$$

Therefore  $H_i(E, f, y)$  is measurable on  $Y_i$  with respect to  $y$ . It follows from 2.10 and (1), that

$$|H_i(E, f, y)| \leq k \sum_{x \in P_i^{-1}(y)} |\alpha_i(x) - \beta_i(x)|;$$

i.e. by 2.5,

$$|H_i(E, f, y)| \leq ka_i(E, y)$$

for all  $y \in Y_i$ . Then by 2.8,  $H_i(E, f, y)$  is integrable on  $Y_i$  with respect to  $y$ .

2.12. THEOREM. *If  $E$  is an S-system, if  $r$  is an integer and if we define*

$$K(F) = K(E)$$

and

$$u_F(x) = r \cdot u_E(x)$$

for all  $x \in R^{n+1} \sim K(F)$ , then

$$F = \{K(F), u_F\}$$

is an S-system.

PROOF. Properties 2.2 (i) and (ii) are evidently satisfied. If  $e_i$  is an integrable function bounding the  $i$ th multiplicity of  $E$  and we define

$$f_i(y) = re_i(y),$$

then  $f_i$  bounds the  $i$ th multiplicity of  $F$ .

2.13. THEOREM. *If  $E$  and  $F$  are S-systems and if we define*

$$K(G) = K(E) \cup K(F)$$

and

$$u_G(x) = u_E(x) + u_F(x)$$

for  $x \in R^{n+1} \sim K(G)$ , then

$$G = \{K(G), u_G\}$$

is an S-system.

PROOF. Properties 2.2 (i) and (ii) are evidently satisfied. Let  $e_i$  and  $f_i$  be integrable functions bounding the  $i$ th multiplicities of  $E$  and  $F$ . Define

$$g_i = e_i + f_i.$$

Then  $g_i$  is non-negative and integrable on  $R^n$ . If  $y \in R^n$  and  $x^{(0)}, x^{(1)}, \dots, x^{(r)}$

is a finite sequence of points of  $P_i^{-1}(y) \cap \{R^{n+1} \sim K(G)\}$  with

$$x_i^{(0)} < x_i^{(1)} < \cdots < x_i^{(r)},$$

then

$$\begin{aligned} & \sum_{j=1}^r |u_G(x^{(j-1)}) - u_G(x^{(j)})| \\ &= \sum_{j=1}^r |u_E(x^{(j-1)}) + u_F(x^{(j-1)}) - u_E(x^{(j)}) - u_F(x^{(j)})| \\ &\leq e_i(y) + f_i(y) = g_i(y). \end{aligned}$$

Thus, the proof is complete.

**2.14. THEOREM.** *If  $E$  and  $F$  are  $S$ -systems such that  $u_E$  and  $u_F$  are bounded and if we define*

$$K(G) = K(E) \cup K(F)$$

and

$$u_G(x) = u_E(x) \cdot u_F(x)$$

for all  $x \in R^{n+1} \sim K(G)$ , then

$$G = \{K(G), u_G\}$$

is an  $S$ -system.

**PROOF.** Properties 2.2 (i) and (ii) are satisfied. Let  $k$  be a positive real number such that

$$|u_E(x)| \leq k$$

for all  $x \in R^{n+1} \sim K(E)$  and

$$|u_F(x)| \leq k$$

for all  $x \in R^{n+1} \sim K(F)$ . Suppose that  $e_i$  and  $f_i$  are integrable functions bounding the  $i$ th multiplicities of  $E$  and  $F$ . For each  $i = 1, \dots, n+1$ , define

$$g_i = k(f_i + e_i).$$

Then  $g_i$  is non-negative and integrable on  $R^n$ . If  $y \in R^n$  and  $x^{(0)}, x^{(1)}, \dots, x^{(r)}$  is a finite sequence of points of  $P_i^{-1}(y) \cap \{R^{n+1} \sim K(G)\}$  with

$$x_i^{(0)} < x_i^{(1)} < \cdots < x_i^{(r)},$$

then



$$\begin{aligned}
& \sum_{j=1}^r |u_G(x^{(j-1)}) - u_G(x^{(j)})| \\
&= \sum_{j=1}^r |u_E(x^{(j-1)}) \cdot u_F(x^{(j-1)}) - u_E(x^{(j)}) \cdot u_F(x^{(j)})| \\
&= \sum_{j=1}^r |u_E(x^{(j-1)}) \{u_F(x^{(j-1)}) - u_F(x^{(j)})\} \\
&\quad + \{u_E(x^{(j-1)}) - u_E(x^{(j)})\} u_F(x^{(j)})| \leq k \sum_{j=1}^r |u_F(x^{(j-1)}) - u_F(x^{(j)})| \\
&\quad + k \sum_{j=1}^r |u_E(x^{(j-1)}) - u_E(x^{(j)})| \leq k \{f_i(y) + e_i(y)\} \\
&= g_i(y).
\end{aligned}$$

This completes the proof.

2.15. THEOREM. *If  $E$  is an S-system and  $f \in \mathcal{F}$ , then*

$$\left| \int_{Y_i(E)} H_i(E, f, y) dy \right| \leq \|f\| A_i(E)$$

for each  $i = 1, \dots, n + 1$ .

PROOF. For each  $y \in Y_i$  we have

$$\begin{aligned}
|H_i(E, f, y)| &= \left| \sum_{x \in P_i^{-1}(y)} \{\alpha_i(x) - \beta_i(x)\} f(x) \right| \leq \|f\| \sum_{x \in P_i^{-1}(y)} |\alpha_i(x) - \beta_i(x)| \\
&= \|f\| a_i(y).
\end{aligned}$$

Then

$$\left| \int_{Y_i} H_i(E, f, y) dy \right| \leq \|f\| \int_{Y_i} a_i(y) dy = \|f\| A_i.$$

2.16. DEFINITION. If  $E$  is an S-system, then we define

$$O(E) = \{x; x \in R^{n+1} \sim K(E) \text{ and } u_E(x) \neq 0\}.$$

As a consequence of 2.2 (ii) and the fact that  $K(E)$  is closed we have

2.16.1.  $O(E)$  is open.

2.17. THEOREM. *If  $E$  is an S-system, then  $K(E) \cup O(E)$  is compact.*

PROOF. It follows from 2.2, that  $K(E) \cup O(E)$  is bounded and since it is the complement of the open set

$$\{x; x \in R^{n+1} \sim K(E) \text{ and } u_E(x) = 0\},$$

it is closed. Hence it is compact.

### 3. Continuous linear transformations.

In order to prove our approximation theorems in 4, we need to define operations of addition and multiplication and thus construct a ring from the

set  $\mathcal{S}$  consisting of those  $S$ -systems  $E$  for which  $u_E$  is bounded. It is not possible to make  $\mathcal{S}$  itself into a ring, but one can construct a ring by dividing  $\mathcal{S}$  into equivalence classes.

Instead of defining the operations between the equivalence classes, we find it more convenient to represent each class by a continuous linear transformation from  $\mathcal{F}$  to  $R^{n+1}$ .

3.1. DEFINITION. We denote by  $\mathcal{L}$ , the real vector space of continuous linear transformations from  $\mathcal{F}$  to  $R^{n+1}$ . We define a norm for  $\mathcal{L}$  in the usual way by putting for each  $L$

$$\|L\| = \text{L.u.b. } \|L(f)\|,$$

where the least upper bound is taken over all  $f \in \mathcal{F}$  for which  $\|f\| \leq 1$ .

$\mathcal{L}$  thus becomes a Banach space.

If  $L \in \mathcal{L}$ , then for each  $i = 1, \dots, n+1$ , we denote by  $L_i$  the real continuous linear functional on  $\mathcal{F}$ , given by

$$L_i(f) = \{L(f)\}_i.$$

3.2. DEFINITION. Let  $E$  be an  $S$ -system. For each  $f \in \mathcal{F}$ , put

$$L_i(f) = (-1)^{i-1} \int_{Y_i(E)} H_i(E, f, y) dy$$

and

$$L(f) = \{L_1(f), \dots, L_{n+1}(f)\}.$$

Then  $L$  is a linear transformation from  $\mathcal{F}$  to  $R^{n+1}$  and it follows from 2.15 that for each  $f$

$$|L_i(f)| \leq A_i(E) \|f\|$$

hence

$$(1) \quad \|L(f)\| \leq \left[ \sum_{i=1}^{n+1} \{A_i(E)\}^2 \right]^{1/2} \|f\|.$$

Thus  $L$  is continuous, hence  $L \in \mathcal{L}$ .

We denote this member of  $\mathcal{L}$  by  $\tilde{E}$  or  $E^\sim$ .

It follows immediately from (1), that

$$3.2.1. \quad \|\tilde{E}\| \leq \left[ \sum_{i=1}^{n+1} \{A_i(E)\}^2 \right]^{1/2}.$$

3.3. THEOREM. If  $E$  and  $F$  are  $S$ -systems such that

$$\tilde{E} = \tilde{F},$$

then

$$u_E(x) = u_F(x)$$

for all  $x \in R^{n+1} \sim \{K(E) \cup K(F)\}$ .

PROOF. Let  $p$  be an arbitrary point of  $R^{n+1} \sim \{K(E) \cup K(F)\}$ . We have to show that

$$(1) \quad u_E(p) = u_F(p).$$

There exists a point  $q$  in the unbounded components of  $R^{n+1} \sim K(E)$  and  $R^{n+1} \sim K(F)$  such that

$$P_1(q) = P_1(p)$$

and

$$p_1 < q_1.$$

Since  $K(E)$  and  $K(F)$  are closed, there exists an  $\varepsilon > 0$  such that the closed spheres  $S_p, S_q$  with radii  $\varepsilon$  and centres  $p, q$  do not intersect  $K(E)$  or  $K(F)$ . By 2.2 (ii),

$$(2) \quad u_E(x) = u_E(p), \quad u_F(x) = u_F(p)$$

for all  $x \in S_p$  and

$$(3) \quad u_E(x) = u_F(x) = 0$$

for all  $x \in S_q$ . Define a function  $g$  on  $R^{n+1}$  by putting

$$\begin{aligned} g(x) &= \varepsilon - \|P_1(x - p)\| && \text{if } \|P_1(x - p)\| \leq \varepsilon && \text{and } p_1 \leq x_1 \leq q_1, \\ &= \varepsilon - \|x - p\| && \text{if } \|x - p\| \leq \varepsilon && \text{and } x_1 \leq p_1, \\ &= \varepsilon - \|x - q\| && \text{if } \|x - q\| \leq \varepsilon && \text{and } x_1 \geq q_1, \\ &= 0 && \text{for all other values of } x. \end{aligned}$$

Then  $g \in \mathcal{F}$ , hence by hypothesis,

$$(4) \quad \int_{Y_1(E)} H_1(E, g, y) dy = \int_{Y_1(F)} H_1(F, g, y) dy.$$

But by 2.10

$$(5) \quad H_1(E, g, y) = \sum_{x \in P_1^{-1}(y)} \{\alpha_1(E, x) - \beta_1(E, x)\} g(x)$$

for all  $y \in Y_1(E)$ . Let

$$(6) \quad B = \{x; x \in R^{n+1}, \|P_1(x - p)\| \leq \varepsilon \text{ and } p_1 \leq x_1 \leq q_1\}.$$

Then

$$(7) \quad g(x) = 0$$

for all  $x$  outside  $B \cup S_p \cup S_q$ , hence by (5)

$$(8) \quad H_1(E, g, y) = 0$$

for all  $y \in Y_1(E)$  for which  $\|y - P_1(p)\| > \varepsilon$ .

By (2) and (3),

$$\alpha_1(E, x) - \beta_1(E, x) = 0$$

for all  $x \in S_p \cup S_q$ , therefore when  $\|y - P_1(p)\| \leq \varepsilon$ , we have by (5) and (7

$$H_1(E, g, y) = \sum_{x \in B \cap P_1^{-1}(y)} \{\alpha_1(E, x) - \beta_1(E, x)\} \{\varepsilon - \|P_1(x - p)\|\},$$

hence by (2) and (3)

$$(9) \quad H_1(E, g, y) = u_E(p) \{\varepsilon - \|y - P_1(p)\|\}$$

for all  $y \in Y_1(E)$  for which  $\|y - P_1(p)\| \leq \varepsilon$ .

Define a function  $h$  on  $R^n$  by putting

$$(10) \quad \begin{aligned} h(y) &= \varepsilon - \|y - P_1(p)\| & \text{if } \|y - P_1(p)\| \leq \varepsilon \\ &= 0 & \text{otherwise.} \end{aligned}$$

By (8) and (9),

$$\int_{Y_1(E)} H_1(E, g, y) dy = u_E(p) \int_{R^n} h(y) dy.$$

Similarly,

$$\int_{Y_1(F)} H_1(F, g, y) dy = u_F(p) \int_{R^n} h(y) dy.$$

By (10), the integral of  $h$  is not zero so that by (4),

$$u_E(p) = u_F(p).$$

Thus (1) is true.

3.4. THEOREM. *If  $E$  and  $F$  are  $S$ -systems such that*

$$u_E(x) = u_F(x)$$

*for almost all  $x \in R^{n+1}$ , then  $\tilde{E} = \tilde{F}$ .*

PROOF. Let  $B$  be a subset of  $R^{n+1}$  with zero measure and such that

$$K(E) \subseteq B, \quad K(F) \subseteq B$$

and

$$u_E(x) = u_F(x)$$

for all  $x \in R^{n+1} \sim B$ . For each  $i = 1, \dots, n + 1$ , let  $Z_i$  be the subset of  $Y_i(E) \cap Y_i(F)$  consisting of all those points  $y$  for which  $\{P_i^{-1}(y) \cap B\}_i$  has its 1-dimensional measure equal to zero. Then  $R^n \sim Z_i$  has zero  $n$ -measure.

If  $i$  is fixed,  $y \in Z_i$  and  $x \in P_i^{-1}(y)$ , then  $x$  is a point of accumulation of each of the two sets

$$C = \{\xi; \xi \in P_i^{-1}(y), \xi \notin B \text{ and } \xi_i < x_i\},$$

$$D = \{\xi; \xi \in P_i^{-1}(y), \xi \notin B \text{ and } \xi_i > x_i\},$$

hence there exists a point  $\xi' \in C$  such that

$$\alpha_i(E, x) = u_E(\xi') = u_F(\xi') = \alpha_i(F, x)$$

and there exists a point  $\xi'' \in D$  such that

$$\beta_i(E, x) = u_E(\xi'') = u_F(\xi'') = \beta_i(F, x).$$

Therefore for each  $f \in \mathcal{F}$  and  $y \in Z_i$ ,

$$\begin{aligned} H_i(E, f, y) &= \sum_{x \in P_i^{-1}(y)} \{\alpha_i(E, x) - \beta_i(E, x)\} f(x) \\ &= \sum_{x \in P_i^{-1}(y)} \{\alpha_i(F, x) - \beta_i(F, x)\} f(x) = H_i(F, f, y), \end{aligned}$$

hence

$$\tilde{E}_i(f) = (-1)^{i-1} \int_{Z_i} H_i(E, f, y) dy = (-1)^{i-1} \int_{Z_i} H_i(F, f, y) dy = \tilde{F}_i(f)$$

Thus

$$\tilde{E} = \tilde{F}.$$

3.5. DEFINITION. Let  $\mathcal{L}_\circ$  denote the subset of  $\mathcal{L}$  consisting of all  $L$  for which there exists an  $S$ -system  $E$  with  $\tilde{E} = L$ .

The following theorem shows that  $\mathcal{L}_\circ$  is a module.

3.6. THEOREM. Let  $L, M \in \mathcal{L}_\circ$  and  $r$  be an integer. Then

- (i)  $L + M \in \mathcal{L}_\circ$ ;
- (ii)  $rL \in \mathcal{L}_\circ$ ;
- (iii) if  $E, F$  and  $G$  are  $S$ -systems such that

$$\tilde{E} = L, \tilde{F} = M, \tilde{G} = L + M,$$

then

$$u_G(x) = u_E(x) + u_F(x)$$

for almost all  $x \in R^{n+1}$ ;

- (iv) if  $E, H$  are  $S$ -systems such that  $\tilde{E} = L, \tilde{H} = rL$ , then

$$u_H(x) = ru_E(x)$$

for almost all  $x \in R^{n+1}$ .

PROOF. Let  $E$  and  $F$  be  $S$ -systems such that  $\tilde{E} = L, \tilde{F} = M$ . Define

$$(1) \quad K(T) = K(E) \cup K(F)$$

and

$$(2) \quad u_T(x) = u_E(x) + u_F(x)$$

for all  $x \in R^{n+1} \sim K(T)$ . By 2.13,  $T$  is an  $S$ -system. Let

$$(3) \quad Z_i = Y_i(E) \cap Y_i(F) \cap Y_i(T)$$

for each  $i$ . If  $y \in Z_i$  and  $x \in P_i^{-1}(y)$ , then by (2)

$$(4) \quad \alpha_i(T, x) = \alpha_i(E, x) + \alpha_i(F, x)$$

and

$$(5) \quad \beta_i(T, x) = \beta_i(E, x) + \beta_i(F, x).$$

For each  $f \in \mathcal{F}$  and each  $y \in Z_i$ ,

$$H_i(T, f, y) = \sum_{x \in P_i^{-1}(y)} \{\alpha_i(T, x) - \beta_i(T, x)\}f(x),$$

which by (4) and (5)

$$= \sum_{x \in P_i^{-1}(y)} \{\alpha_i(E, x) - \beta_i(E, x)\}f(x) + \sum_{x \in P_i^{-1}(y)} \{\alpha_i(F, x) - \beta_i(F, x)\}f(x),$$

so that

$$(6) \quad H_i(T, f, y) = H_i(E, f, y) + H_i(F, f, y).$$

Hence, for each  $i$  and each  $f \in \mathcal{F}$ ,

$$\begin{aligned} \tilde{T}_i(f) &= (-1)^{i-1} \int_{Z_i} H_i(T, f, y) dy \\ &= (-1)^{i-1} \int_{Z_i} H_i(E, f, y) dy + (-1)^{i-1} \int_{Z_i} H_i(F, f, y) dy \\ &= \tilde{E}_i(f) + \tilde{F}_i(f) = (L + M)_i(f). \end{aligned}$$

Thus

$$(7) \quad \tilde{T} = L + M$$

so that  $L + M \in \mathcal{L}_e$ . Thus (i) is true.

If  $G$  is an S-system such that  $\tilde{G} = L + M$ , then by (7),  $\tilde{G} = \tilde{T}$ . Therefore, by 3.3,

$$u_G(x) = u_T(x)$$

for almost all  $x \in R^{n+1}$ ; i.e., by (2)

$$u_G(x) = u_E(x) + u_F(x)$$

for almost all  $x \in R^{n+1}$ . Thus (iii) is proved.

To prove (ii) we define

$$(8) \quad K(U) = K(E), \quad \text{and}$$

$$(9) \quad u_U(x) = r \cdot u_E(x)$$

for all  $x \in R^{n+1} \sim K(U)$ . By 2.12,  $U$  is an S-system. Similarly to the way in which (6) was derived, we can show that

$$H_i(U, f, y) = rH_i(E, f, y)$$

for each  $f \in \mathcal{F}$  and each  $y \in Y_i(E) \cap Y_i(U)$ ; hence

$$\tilde{U}_i(f) = (-1)^{i-1} \int_{Y_i(E) \cap Y_i(U)} rH_i(E, f, y) dy = r\tilde{E}_i(f) = rL_i(f).$$

Thus

$$(10) \quad \tilde{U} = rL$$

so that  $rL \in \mathcal{L}_c$ . This completes the proof of (ii).

If  $H$  is an  $S$ -system such that  $\tilde{H} = rL$ , then by (10),  $\tilde{H} = \tilde{U}$ . Hence by 3.3 and (9),

$$u_H(x) = ru_E(x)$$

for almost all  $x \in R^{n+1}$ . Thus (iv) is proved.

3.7. DEFINITION. We denote by  $\mathcal{L}_b$  the subclass of  $\mathcal{L}_c$  consisting of all  $L$  with the following property:

3.7.1. *there exists an  $S$ -system  $E$  such that  $u_E$  is bounded and  $\tilde{E} = L$ .*

It follows from 3.7.1 and 3.3, that:

3.7.2. *if  $L \in \mathcal{L}_b$  and  $E$  is any  $S$ -system with  $\tilde{E} = L$ , then  $u_E$  is bounded.*

As a consequence of 3.6 (iii) and (iv),  $\mathcal{L}_b$  is a sub-module of  $\mathcal{L}_c$ .

We define a multiplication for  $\mathcal{L}_b$  in the following way. Let  $L, M \in \mathcal{L}_b$  and let  $E, F$  be  $S$ -systems such that  $\tilde{E} = L, \tilde{F} = M$ . Let  $G$  be an  $S$ -system such that

$$(1) \quad u_G(x) = u_E(x) \cdot u_F(x)$$

for almost all  $x \in R^{n+1}$ . (By 2.14 at least one such  $G$  exists.) Put

$$L \cdot M = \tilde{G}.$$

If  $E', F', G'$  are further  $S$ -systems such that  $\tilde{E}' = L, \tilde{F}' = M$  and

$$(2) \quad u_{G'}(x) = u_{E'}(x) \cdot u_{F'}(x)$$

for almost all  $x \in R^{n+1}$ , then by 3.3

$$u_{E'}(x) = u_E(x), \quad u_{F'}(x) = u_F(x)$$

for almost all  $x \in R^{n+1}$ , hence by (1) and (2),

$$u_{G'}(x) = u_G(x)$$

for almost all  $x \in R^{n+1}$ ; therefore by 3.4,

$$\tilde{G}' = \tilde{G}.$$

Thus the definition of  $L \cdot M$  does not depend on the choice of  $E, F$  or  $G$ .

The following theorem shows that  $\mathcal{L}_b$  is a commutative ring. Multiplication in  $\mathcal{L}_b$  is not continuous.

3.8. THEOREM. *If  $L, M, N \in \mathcal{L}_b$ , then*

$$L \cdot M = M \cdot L,$$

$$L \cdot (M \cdot N) = (L \cdot M) \cdot N,$$

and

$$L \cdot (M + N) = L \cdot M + L \cdot N.$$

PROOF. Let  $E$ ,  $F$  and  $G$  be  $S$ -systems such that  $\tilde{E} = L$ ,  $\tilde{F} = M$  and  $\tilde{G} = N$ .

Let  $H$  be an  $S$ -system such that

$$(1) \quad u_H(x) = u_E(x) \cdot u_F(x)$$

for almost all  $x \in R^{n+1}$ . Then

$$(2) \quad u_H(x) = u_F(x) \cdot u_E(x)$$

for almost all  $x \in R^{n+1}$ . By (1) and (2)

$$L \cdot M = \tilde{H} = M \cdot L.$$

Let  $T$  be an  $S$ -system such that

$$(3) \quad u_T(x) = u_E(x) \cdot u_F(x) \cdot u_G(x)$$

for almost all  $x \in R^{n+1}$ . One can easily prove that

$$L \cdot (M \cdot N) = \tilde{T} = (L \cdot M) \cdot N.$$

Let  $U$  be an  $S$ -system such that

$$\begin{aligned} u_U(x) &= u_E(x) \{u_F(x) + u_{G(x)}\} \\ &= u_E(x)u_F(x) + u_E(x)u_G(x) \end{aligned}$$

for almost all  $x \in R^{n+1}$ . Then

$$L \cdot (M + N) = \tilde{U} = L \cdot M + L \cdot N.$$

3.9. THEOREM. If  $E$  is an  $S$ -system,  $f \in \mathcal{F}$  and  $f$  is constant on  $K(E)$ , then

$$\tilde{E}(f) = 0.$$

PROOF. By 2.10

$$(1) \quad H_i(E, f, y) = \sum_{x \in P_i^{-1}(y)} \{\alpha_i(x) - \beta_i(x)\} f(x)$$

for  $i = 1, \dots, n+1$  and  $y \in Y_i(E)$ . But by 2.3,  $\alpha_i(x) = \beta_i(x)$ , when  $x \notin K(E)$ , hence by (1)

$$H_i(E, f, y) = \sum \{\alpha_i(x) - \beta_i(x)\} f(x),$$

where the summation is taken over all  $x \in K(E) \cap P^{-1}(y)$ . But, if  $f$  has the constant value  $b$  on  $K(E)$ , then

$$\begin{aligned} H_i(E, f, y) &= b \sum \{\alpha_i(x) - \beta_i(x)\} \\ &= 0. \end{aligned}$$

Then

$$\tilde{E}_i(f) = (-1)^{i-1} \int_{Y_i(E)} H_i(E, f, y) dy = 0,$$

so that  $\tilde{E}(f) = 0$ .



3.10. THEOREM. If  $E$  is an S-system,  $f \in \mathcal{F}$  and  $k$  is a constant such that

$$|f(x)| \leq k$$

for all  $x \in K(E)$ , then

$$\|\tilde{E}(f)\| \leq \|\tilde{E}\| \cdot k.$$

PROOF. As in the proof of 3.9, we have for each  $y \in Y_i(E)$ ,

$$(1) \quad H_i(E, f, y) = \sum \{\alpha_i(x) - \beta_i(x)\}f(x)$$

where the summation is taken over all  $x \in K(E) \cap P_i^{-1}(y)$ . But by Tietze's Extension Theorem ([2] p. 80 or [3] p. 28) there exists a  $g \in \mathcal{F}$  such that

$$(2) \quad g(x) = f(x)$$

for all  $x \in K(E)$  and

$$(3) \quad |g(x)| \leq k$$

for all  $x \in R^{n+1}$ . By (1) and (2)

$$\begin{aligned} H_i(E, f, y) &= \sum \{\alpha_i(x) - \beta_i(x)\}g(x) \\ &= H_i(E, g, y). \end{aligned}$$

Thus

$$\tilde{E}_i(f) = \tilde{E}_i(g),$$

hence

$$\tilde{E}(f) = \tilde{E}(g)$$

and by 3.1

$$\|\tilde{E}(f)\| \leq \|\tilde{E}\| \cdot k.$$

3.11. DEFINITION. For each closed interval  $I$ , there is an S-system given by

$$\begin{aligned} K &= \text{Fr}(I) \\ u(x) &= 1 \quad \text{if } x \in \text{Int}(I) \\ &= 0 \quad \text{if } x \in R^{n+1} \sim I. \end{aligned}$$

We denote this S-system, also by  $I$ .

Evidently

$$3.11.1. \quad I \in \mathcal{L}_\delta.$$

3.12. THEOREM. If  $I^{(1)}, \dots, I^{(r)}$  ( $r \geq 1$ ) are closed intervals with mutually disjoint interiors and if

$$I = \bigcup_{j=1}^r I^{(j)}$$

is also a closed interval, then

$$I = \sum_{j=1}^r I^{(j)}.$$

PROOF. We will have

$$(1) \quad u_I(x) = \sum_{j=1}^r u_{I^{(j)}}(x)$$

for almost all  $x \in R^{n+1}$ . Let  $E$  be an  $S$ -system such that

$$(2) \quad \tilde{E} = \sum_{j=1}^r \tilde{I}^{(j)}.$$

By 3.6,

$$u_E(x) = \sum_{j=1}^r u_{I^{(j)}}(x)$$

for almost all  $x \in R^{n+1}$ , hence by (1)

$$(3) \quad u_I(x) = u_E(x)$$

for almost all  $x$ . By (3) and 3.4,  $\tilde{I} = \tilde{E}$ , hence by (2)

$$\tilde{I} = \sum_{j=1}^r \tilde{I}^{(j)}.$$

3.13. THEOREM. *If  $E$  is an  $S$ -system such that*

$$|u_E(x)| \leq k$$

*for all  $x \in R^{n+1} \sim K(E)$  and if  $I^{(1)}, \dots, I^{(r)}$  ( $r \geq 1$ ) are closed cubes with mutually disjoint interiors, then*

$$\sum_{j=1}^r \|\tilde{I}^{(j)} \tilde{E}\| \leq \sum_{i=1}^{n+1} A_i(E) + 2n^{1/2}k \sum_{j=1}^r (\text{edge of } I^{(j)})^n.$$

PROOF. Since  $\tilde{I}^{(j)} \tilde{E} \in \mathcal{L}_b$ , there exists for each  $j$  an  $S$ -system  $F^{(j)}$  such that

$$(1) \quad \tilde{F}^{(j)} = \tilde{I}^{(j)} \tilde{E}.$$

Let  $f$  be any member of  $\mathcal{F}$  for which

$$(2) \quad \|f\| \leq 1.$$

Then

$$(3) \quad H_i(F^{(j)}, f, y) = \sum_{x \in P_i^{-1}(y)} \{\alpha_i(F^{(j)}, x) - \beta_i(F^{(j)}, x)\} f(x),$$

for all  $y \in Y_i(F^{(j)})$ . But by 3.11 and 3.7, we have

$$(4) \quad u_{F^{(j)}}(x) = 0$$

for all  $x \in R^{n+1} \sim \{I^{(j)} \cup K(F^{(j)})\}$ ,

$$(5) \quad u_{F^{(j)}}(x) = u_E(x)$$

for all  $x \in \text{Int}(I^{(j)}) \cap [R^{n+1} \sim \{K(F^{(j)}) \cup K(E)\}]$

and hence

$$(6) \quad |u_{F^{(j)}}(x)| \leq k$$

for all  $x \in R^{n+1} \sim K(F^{(j)})$ . By (3) and (4)

$$H_i(F^{(j)}, f, y) = (\sum_1 + \sum_2) \{ \alpha_i(F^{(j)}, x) - \beta_i(F^{(j)}, x) \} f(x),$$

where  $\sum_1$  and  $\sum_2$  denote summation over all  $x \in \text{Int}(I^{(j)}) \cap P_i^{-1}(y)$  and  $\text{Fr}(I^{(j)}) \cap P_i^{-1}(y)$  respectively, hence by (2), (5) and (6)

$$(7) \quad |H_i(F^{(j)}, f, y)| \leq \sum | \alpha_i(E, x) - \beta_i(E, x) | + \begin{cases} 2k & \text{if } y \in P_i(I^{(j)}) \\ 0 & \text{if } y \notin P_i(I^{(j)}), \end{cases}$$

for all  $y \in Y_i(F^{(j)}) \cap Y_i(E)$ , where the summation is taken over all  $x \in \text{Int}(I^{(j)}) \cap P_i^{-1}(y)$ .

Since

$$|\tilde{F}_i^{(j)}(f)| \leq \int_{Y_i(F^{(j)})} |H_i(F^{(j)}, f, y)| dy,$$

it follows from (1) and (7), that

$$(8) \quad |\{I^{(j)}\tilde{E}\}_i(f)| \leq b_i^{(j)} + 2k(\text{edge of } I^{(j)})^n,$$

where

$$(9) \quad b_i^{(j)} = \int_{Y_i(E)} \{ \sum | \alpha_i(E, x) - \beta_i(E, x) | \} dy,$$

the summation being taken over all  $x \in \text{Int}(I^{(j)}) \cap P_i^{-1}(y)$ . Let

$$U = \bigcup_{j=1}^r \text{Int}(I^{(j)}).$$

Then by (9),

$$\sum_{j=1}^r b_i^{(j)} = \int_{Y_i(E)} \{ \sum | \alpha_i(E, x) - \beta_i(E, x) | \} dy,$$

where the summation is over  $x \in U \cap P_i^{-1}(y)$ ,

$$\leq \int_{Y_i(E)} a_i(E, y) dy,$$

so that

$$(10) \quad \sum_{j=1}^r b_i^{(j)} \leq A_i(E).$$

It follows from (8) that

$$\| \{I^{(j)}\tilde{E}\}(f) \| \leq \| b^{(j)} + \mathcal{p} \|,$$

where  $b^{(j)} = (b_1^{(j)}, \dots, b_{n+1}^{(j)})$  and  $\mathcal{p} = 2k(\text{edge of } I^{(j)})^n \cdot (1, 1, \dots, 1)$ , hence by (2) and 3.1,

$$\| I^{(j)}\tilde{E} \| \leq \| b^{(j)} \| + \| \mathcal{p} \|, \quad \leq \sum_{i=1}^{n+1} b_i^{(j)} + 2n^{1/2} k (\text{edge of } I^{(j)})^n.$$

Then by (10),

$$\sum_{j=1}^r \| I^{(j)}\tilde{E} \| \leq \sum_{i=1}^{n+1} A_i(E) + 2n^{1/2} k \sum_{j=1}^r (\text{edge of } I^{(j)})^n.$$

3.14. THEOREM. *If  $E$  is an  $S$ -system with  $\tilde{E} \in \mathcal{L}_b$  and  $I$  is a closed interval of  $R^{n+1}$  that does not intersect  $K(E)$ , then*

$$\tilde{I} \cdot \tilde{E} = u_E(I) \cdot \tilde{I}.$$

PROOF. Let  $F$  and  $G$  be  $S$ -systems such that

$$\tilde{F} = \tilde{I} \cdot \tilde{E}, \quad \tilde{G} = u_E(I) \cdot \tilde{I}.$$

By 3.3 and 3.7,

$$(1) \quad u_F(x) = u_I(x) \cdot u_E(x)$$

for almost all  $x \in R^{n+1}$  and by 3.6 (iv)

$$(2) \quad u_G(x) = u_E(I) \cdot u_I(x)$$

for almost all  $x \in R^{n+1}$ . By (1) and 3.11,

$$(3) \quad u_F(x) = u_E(x)$$

for almost all  $x \in \text{Int}(I)$  and

$$(4) \quad u_F(x) = 0$$

for almost all  $x \in R^{n+1} \sim I$ . It follows from (2) and 3.11 that

$$(5) \quad u_G(x) = u_E(x)$$

for almost all  $x \in \text{Int}(I)$  and

$$(6) \quad u_G(x) = 0$$

for almost all  $x \in R^{n+1} \sim I$ . By (3), (4), (5) and (6)

$$u_F(x) = u_G(x)$$

for almost all  $x \in R^{n+1}$ , so that by 3.4,  $\tilde{F} = \tilde{G}$ .

3.15. THEOREM *If  $E$  is an  $S$ -system with  $E \in \mathcal{L}_b$  and  $I$  is a closed interval of  $R^{n+1}$  containing  $K(E)$ , then*

$$I \cdot \tilde{E} = \tilde{E}.$$

PROOF. Let  $F$  be an  $S$ -system such that

$$(1) \quad \tilde{F} = \tilde{I} \cdot \tilde{E}.$$

Then by 3.3 and 3.7

$$u_F(x) = u_I(x) \cdot u_E(x)$$

for almost all  $x \in R^{n+1}$ . Hence by 3.11,

$$(2) \quad u_F(x) = u_E(x)$$

for almost all  $x \in \text{Int}(I)$  and

$$(3) \quad u_F(x) = 0$$

for almost all  $x \in R^{n+1} \sim I$ .

But since  $K(E) \subseteq I$ , it follows from 2.2 (ii) that

$$(4) \quad u_E(x) = 0$$

for all  $x \in R^{n+1} \sim I$ . As a consequence of (2), (3) and (4) we now have

$$u_F(x) = u_E(x)$$

for almost all  $x \in R^{n+1}$ , so that by 3.4,  $\tilde{F} = \tilde{E}$ ; i.e., by (1),  $\tilde{E} = \tilde{I} \cdot \tilde{E}$ .

#### 4. Some approximation theorems

In 4 we prove some theorems which enable us to approximate a particular  $S$ -system with a finite number of  $S$ -systems, each of which is the product of an integer and an  $S$ -system corresponding to a cube. These theorems will be used in 5 to prove Cauchy's theorem.

**4.1. THEOREM.** *If  $B$  is a compact non-empty subset of  $R^{n+1}$  with a finite Hausdorff  $n$ -measure  $\Lambda$  and if  $\varepsilon$  is an arbitrary positive number, then there exists a finite set*

$$I^{(1)}, \dots, I^{(r)} \quad (r \geq 1)$$

of closed cubes of  $R^{n+1}$  with mutually disjoint interiors and such that:

(i) the diameter of each  $I^{(j)}$  is less than  $\varepsilon$ ;

$$(ii) \quad B \subseteq \text{Int} \left\{ \bigcup_{j=1}^r I^{(j)} \right\}$$

and each  $I^{(j)}$  intersects  $B$ ;

$$(iii) \quad \sum_{j=1}^r (\text{edge of } I^{(j)})^n < n^{\frac{1}{2}n} 2^{2n+1} \Lambda + 1.$$

**PROOF.** It follows from the definition of Hausdorff measure that there exists a partition

$$B = B_1 \cup B_2 \cup \dots$$

of  $B$  into a sequence (possibly infinite) of mutually disjoint subsets such that

$$(1) \quad \text{diameter of } B_s \leq 2^{-2} n^{-\frac{1}{2}} \varepsilon$$

for each  $s$  and

$$\sum_s 2^{-n} \alpha(n) \cdot (\text{diameter of } B_s)^n < \Lambda + n^{-\frac{1}{2}n} 2^{-2n-2},$$

where  $\alpha(n)$  is the  $n$ -measure of the unit  $n$ -cell  $\{x; x \in R^n \text{ and } \|x\| \leq 1\}$ . Since a cube of  $R^n$  with edge  $2n^{-\frac{1}{2}}$  can be included in this  $n$ -cell,  $\alpha(n) \geq 2^n n^{-\frac{1}{2}n}$  and therefore

$$\sum_s (\text{diameter of } B_s)^n < n^{\frac{1}{2}n} \Lambda + 2^{-2n-2}.$$

Each  $B_s$  can now be covered by an open set  $U_s$  such that

$$(2) \quad \text{diameter of } U_s < 2^{-1} n^{-\frac{1}{2}} \varepsilon$$

for each  $s$  and

$$(\text{diameter of } U_s)^n - (\text{diameter of } B_s)^n < 2^{-s-2n-2}$$

for each  $s$ . Then

$$(3) \quad \sum_s (\text{diameter of } U_s)^n < n^{\frac{1}{2}n} A + 2^{-2n-1}.$$

Since  $B$  is compact one can choose a finite non-empty collection  $\mathcal{U}$  from the  $U_s$ 's which covers  $B$ . For each  $U \in \mathcal{U}$  one can choose an integer  $t(U)$  such that

$$(4) \quad 2^{-t(U)-1} \leq \text{diameter of } U < 2^{-t(U)}.$$

For each integer  $s$ , let  $\mathcal{S}_s$  denote the collection consisting of all those closed cubes of  $R^{n+1}$  of the form

$$\{x; w_1 2^{-s} \leq x_1 \leq (w_1 + 1) 2^{-s}, \dots, w_{n+1} 2^{-s} \leq x_{n+1} \leq (w_{n+1} + 1) 2^{-s}\} \\ w_1, \dots, w_{n+1} = 0, \pm 1, \pm 2, \dots$$

For each  $U \in \mathcal{U}$ , let  $\mathcal{J}(U)$  be the collection consisting of those cubes of  $\mathcal{S}_{t(U)}$  that intersect  $U$ . By (4) the number of cubes in  $\mathcal{J}(U)$  is  $\leq 2^{n+1}$ , hence again by (4),

$$(5) \quad \sum_{I \in \mathcal{J}(U)} (\text{edge of } I)^n \leq 2^{n+1} (2 \cdot \text{diameter of } U)^n,$$

for each  $U \in \mathcal{U}$ .

From the collection

$$\bigcup_{U \in \mathcal{U}} \mathcal{J}(U)$$

one can now select a (finite) subcollection  $\mathcal{J}'$  of closed cubes with mutually disjoint interiors and covering

$$(6) \quad \bigcup_{U \in \mathcal{U}} U.$$

Let  $I^{(1)}, \dots, I^{(r)}$  be the members of  $\mathcal{J}'$  that intersect  $B$ . Since  $\mathcal{J}'$  covers the open set (6), which contains  $B$ , it follows that

$$B \subseteq \text{Int} \left\{ \bigcup_{j=1}^r I^{(j)} \right\}.$$

Thus (ii) is true.

Now each  $I^{(j)}$  belongs to some  $\mathcal{J}(U)$ , hence to  $\mathcal{J}_{t(U)}$  so that

$$\text{diameter of } I^{(j)} = n^{\frac{1}{2}} 2^{-t(U)},$$

which by (4),

$$\leq 2n^{\frac{1}{2}} \cdot (\text{diameter of } U)$$

and by (2)

$$< \varepsilon.$$

Thus (i) is true.

Evidently

$$\begin{aligned} \sum_{j=1}^r (\text{edge of } I^{(j)})^n &\leq \sum_{I \in \mathcal{J}'} (\text{edge of } I)^n \\ &\leq \sum_{U \in \mathcal{U}} \sum_{I \in \mathcal{J}(U)} (\text{edge of } I)^n, \end{aligned}$$

which by (5)

$$\begin{aligned} &\leq \sum_{U \in \mathcal{U}} 2^{2n+1} (\text{diameter of } U)^n \\ &\leq \sum_s 2^{2n+1} (\text{diameter of } U_s)^n \end{aligned}$$

and by (3)

$$< n^{\frac{1}{2}n} 2^{2n+1} A + 1.$$

This proves (iii) and completes the proof of the theorem.

4.2. THEOREM. *If  $E$  is an  $S$ -system and  $\varepsilon$  is an arbitrary positive number, then there exists an  $S$ -system  $F$  such that*

- (i)  $K(F) = K(E),$
- (ii)  $O(F) = O(E),$
- (iii)  $u_F$  is bounded, and
- (iv)  $\|\tilde{E} - \tilde{F}\| < \varepsilon.$

PROOF. For each positive integer  $s$ , define

$$(1) \quad K(E_s) = K(E)$$

and, for all  $x \in R^{n+1} \sim K(E_s)$ , define

$$(2) \quad \begin{aligned} u_{E_s}(x) &= u_E(x) && \text{if } -s \leq u_E(x) \leq s, \\ &= -s && \text{if } u_E(x) \leq -s, \\ &= s && \text{if } u_E(x) \geq s. \end{aligned}$$

Then  $E_s$  evidently satisfies 2.2 (i) and (ii). To prove that it satisfies 2.2 (iii), let  $e_i$  be an integrable function bounding the  $i^{\text{th}}$  multiplicity of  $E$ , let  $y$  be an arbitrary point of  $R^n$  and take a finite sequence

$$x^{(0)}, x^{(1)}, \dots, x^{(r)}$$

of points of  $P_i^{-1}(y) \cap \{R^{n+1} \sim K(E_s)\}$  with

$$x_i^{(0)} < x_i^{(1)} < \dots < x_i^{(r)}.$$

It follows from (2), that

$$|u_{E_s}(x^{(j-1)}) - u_{E_s}(x^{(j)})| \leq |u_E(x^{(j-1)}) - u_E(x^{(j)})|,$$

hence

$$\sum_{j=1}^r |u_{E_s}(x^{(j-1)}) - u_{E_s}(x^{(j)})| \leq e_i(y).$$

Thus 2.2 (iii) is satisfied, hence each  $E_s$  is an S-system. Evidently

$$(3) \quad O(E_s) = O(E)$$

for each  $s$ .

Define, for each positive integer  $s$ ,

$$(4) \quad K(G_s) = K(E)$$

and

$$(5) \quad u_{G_s}(x) = u_E(x) - u_{E_s}(x)$$

for all  $x \in R^{n+1} \sim K(G_s)$ . By 2.12 and 2.13, each  $G_s$  is an S-system. Let

$$(6) \quad Z_i = Y_i(E) \cap \bigcap_{s=1}^{\infty} Y_i(G_s).$$

Then  $R^n \sim Z_i$  has zero  $n$ -measure. Take an arbitrary point  $y$  of  $Z_i$ . If  $x', x'' \in P_i^{-1}(y) \cap \{R^{n+1} \sim K(E)\}$ , then

$$|u_{G_s}(x') - u_{G_s}(x'')| = |\{u_E(x') - u_{E_s}(x')\} - \{u_E(x'') - u_{E_s}(x'')\}|$$

and by Theorem 2 on page 3 of [4],

$$\leq |u_E(x') - u_E(x'')|,$$

hence for each  $x \in P_i^{-1}(y)$

$$|\alpha_i(G_s, x) - \beta_i(G_s, x)| \leq |\alpha_i(E, x) - \beta_i(E, x)|$$

so that by 2.5

$$(7) \quad a_i(G_s, y) \leq a_i(E, y)$$

for all  $y \in Z_i$  and each  $s$ . Now it follows from 2.3.1 that  $u_E(x)$  is bounded for  $x \in P_i^{-1}(y) \cap \{R^{n+1} \sim K(E)\}$ , hence by (2) and (5), there exists an  $s$ , such that

$$u_{G_s}(x) = 0$$

for all  $x \in P_i^{-1}(y) \cap \{R^{n+1} \sim K(E)\}$  and all  $s \geq s_1$ . Therefore by 2.5,

$$a_i(G_s, y) = 0$$

for all  $s \geq s_1$ ; i.e.,

$$(8) \quad \lim_{s \rightarrow \infty} a_i(G_s, y) = 0$$

for all  $y \in Z_i$ . Since by 2.8,  $a_i(E, y)$  is integrable, it follows from (7), (8) and dominated convergence that

$$\lim_{s \rightarrow \infty} \int_{Z_i} a_i(G_s, y) dy = 0;$$



i.e. by 2.9

$$\lim_{s \rightarrow \infty} A_i(G_s) = 0,$$

for each  $i = 1, \dots, n + 1$ . Hence we can choose an  $s_0$  such that

$$\left[ \sum_{i=1}^{n+1} A_i(G_{s_0})^2 \right]^{1/2} < \varepsilon,$$

therefore by 3.2.1,

$$\|\tilde{G}_{s_0}\| < \varepsilon.$$

But by (5), 3.6 and 3.4,

$$\tilde{E} = \tilde{E}_{s_0} + \tilde{G}_{s_0},$$

hence

$$(9) \quad \|\tilde{E} - \tilde{E}_{s_0}\| < \varepsilon.$$

Thus, if we put  $F = E_{s_0}$ , it follows from (1), (3), (2) and (9), that  $F$  has the required properties.

**4.3. THEOREM.** *Let  $E$  be an  $S$ -system such that  $O(E) \neq \emptyset$ ,  $K(E)$  has a finite Hausdorff  $n$ -measure  $\Lambda$  and*

$$|u_E(x)| \leq k$$

for all  $x \in R^{n+1} \sim K(E)$ . Let  $\varepsilon$  be an arbitrary positive number.

Then there exists a finite set

$$I^{(1)}, I^{(2)}, \dots, I^{(r)} \quad (r \geq 1)$$

of closed intervals of  $R^{n+1}$ , corresponding integers

$$i_1, i_2, \dots, i_r,$$

and a finite set

$$F^{(1)}, F^{(2)}, \dots, F^{(s)} \quad (s \geq 1)$$

of  $S$ -systems, with the following conditions satisfied.

(i) Each  $I^{(j)}$  is contained in  $O(E)$ .

$$(ii) \quad \tilde{E} = \sum_{j=1}^r i_j I^{(j)} + \sum_{p=1}^s \tilde{F}^{(p)}.$$

$$(iii) \quad \sum_{p=1}^s \|\tilde{F}^{(p)}\| < \sum_{i=1}^{n+1} A_i(E) + 2^{2n+2} n^{\frac{n+1}{2}} k \Lambda + 2n^{1/2} k.$$

(iv) The diameter of each  $K(F^{(p)})$  is less than  $\varepsilon$ .

PROOF. It follows from 2.2 (ii), that  $O(E)$  is open, hence there exists a  $\delta$  such that  $0 < \delta < \varepsilon$  and no closed interval with diameter less than  $\delta$  can cover the whole of  $O(E)$ . By 4.1, there exists a finite set

$$J^{(1)}, \dots, J^{(s)} \quad (s \geq 1)$$

of closed cubes with mutually disjoint interiors and such that

$$(1) \quad \text{diameter of } J^{(p)} < \delta$$

for each  $p = 1, \dots, s$ ,

$$(2) \quad K(E) \subseteq \text{Int} \left\{ \bigcup_{p=1}^s J^{(p)} \right\},$$

$$(3) \quad J^{(p)} \cap K(E) \neq \emptyset$$

for each  $p$ , and

$$(4) \quad \sum_{p=1}^s (\text{edge of } J^{(p)})^n < n^{\frac{1}{2}n} 2^{2n+1} A + 1.$$

Let  $I$  be a closed interval that contains all the  $J^{(p)}$ 's, hence also  $K(E)$ .

One can choose a finite set

$$I^{(1)}, \dots, I^{(t)}$$

of closed intervals, whose interiors are disjoint with each other and with the interiors of the  $J^{(p)}$ 's and for which

$$(5) \quad I = \bigcup_{j=1}^t I^{(j)} \cup \bigcup_{p=1}^s J^{(p)}.$$

We can assume that

$$I^{(1)}, \dots, I^{(r)} \tag{r \ge 1}$$

are those of the  $I^{(j)}$ 's that are contained in  $O(E)$ . By (5) and 3.12,

$$I = \sum_{j=1}^t I^{(j)} + \sum_{p=1}^s J^{(p)},$$

hence

$$I \cdot \tilde{E} = \sum_{j=1}^t I^{(j)} \cdot \tilde{E} + \sum_{p=1}^s J^{(p)} \cdot \tilde{E},$$

so that by 3.14 and 3.15,

$$\tilde{E} = \sum_{j=1}^t u_E(I^{(j)}) \cdot I^{(j)} + \sum_{p=1}^s J^{(p)} \cdot \tilde{E}$$

and, since  $u_E(I^{(j)}) = 0$  when  $j > r$ , we have

$$(6) \quad \tilde{E} = \sum_{j=1}^r u_E(I^{(j)}) \cdot I^{(j)} + \sum_{p=1}^s J^{(p)} \cdot \tilde{E}.$$

Define

$$(7) \quad i_j = u_E(I^{(j)}) \tag{j = 1, \dots, r}.$$

For each  $p = 1, \dots, s$ , there exists an  $S$ -system  $G^{(p)}$  such that

$$(8) \quad \tilde{G}^{(p)} = J^{(p)} \cdot \tilde{E}.$$

Define

$$\begin{aligned} K(F^{(p)}) &= J^{(p)} \cap K(G^{(p)}), \\ u_{F^{(p)}}(x) &= u_{G^{(p)}}(x) \quad \text{if } x \in J^{(p)} \cap \{R^{n+1} \sim K(F^{(p)})\} \\ &= 0 \quad \text{if } x \in R^{n+1} \sim J^{(p)}. \end{aligned}$$

It is not difficult to verify that, for each  $p$ ,  $F^{(p)}$  is an S-system,

$$(9) \quad u_{F^{(p)}}(x) = u_{G^{(p)}}(x)$$

for almost all  $x \in R^{n+1}$  and

$$(10) \quad \text{diameter of } K(F^{(p)}) \leq \text{diameter of } J^{(p)}.$$

It follows from (9) and 3.4 that  $\tilde{F}^{(p)} = \tilde{G}^{(p)}$ , hence by (8)

$$(11) \quad \tilde{F}^{(p)} = J^{(p)} \cdot \tilde{E} \quad (p = 1, \dots, s).$$

By (6), (7) and (11),

$$\tilde{E} = \sum_{j=1}^r i_j \cdot \tilde{I}^{(j)} + \sum_{p=1}^s \tilde{F}^{(p)};$$

thus (ii) is true. We have already proved (i).

It follows from 3.13, that

$$\sum_{p=1}^s \|\tilde{J}^{(p)} \cdot \tilde{E}\| \leq \sum_{i=1}^{n+1} A_i(E) + 2n^{1/2}k \sum_{p=1}^s (\text{edge of } J^{(p)})^n$$

hence by (4) and (11),

$$\sum_{p=1}^s \|\tilde{F}^{(p)}\| < \sum_{i=1}^{n+1} A_i(E) + 2^{2n+2} n^{\frac{n+1}{2}} k \Lambda + 2n^{1/2}k.$$

Thus (iii) is true. (iv) follows immediately from (1) and (10).

## 5. Cauchy's Theorem

We now make use of 4.2 and 4.3 in proving Cauchy's integral theorem, first of all for S-systems (5.1 and 5.2) and then for closed parametric  $n$ -surfaces in  $R^{n+1}$  (5.3).

**5.1. THEOREM.** *If  $E$  is an S-system such that  $K(E)$  has a finite Hausdorff  $n$ -measure  $\Lambda$  and if  $f_1, \dots, f_{n+1} \in \mathcal{F}$  and have the property: for each closed interval  $I$  of  $R^{n+1}$  that is contained in  $O(E)$ ,*

$$\sum_{i=1}^{n+1} \tilde{I}_i(f_i) = 0;$$

then

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = 0.$$

PROOF. If  $O(E)$  is empty, then  $u_E(x) \equiv 0$ , hence  $\tilde{E} = 0$  and the theorem is trivial. Hence we can assume that

$$(1) \quad O(E) \neq \emptyset.$$

(a) Assume to begin with that there exists a constant  $k > 0$  such that

$$(2) \quad |u_E(x)| \leq k$$

for all  $x \in R^{n+1} \sim K(E)$ . Take an arbitrary  $\eta > 0$ . Put

$$(3) \quad c = \sum_{i=1}^{n+1} A_i(E) + 2^{2n+2} n^{\frac{n+1}{1}} kA + 2n^{\frac{1}{2}} k.$$

By 2.17, there exists a  $\rho > 0$  and such that  $\|x\| < \rho$  for all  $x \in K(E) \cup O(E)$ . Define for each  $i$ ,

$$g_i(x) = f_i(x) \quad \text{if } \|x\| \leq \rho, \\ = \frac{f_i(x)}{1 + \|x\| - \rho} \quad \text{if } \|x\| \geq \rho.$$

Then

$$(4) \quad \begin{matrix} g_i \in \mathcal{F} & i = 1, \dots, n + 1, \\ g_i(x) = f_i(x) & i = 1, \dots, n + 1 \end{matrix}$$

for all  $x \in K(E) \cup O(E)$  and

$$(5) \quad g_i(x) \rightarrow 0 \quad i = 1, \dots, n + 1$$

as  $x \rightarrow \infty$ . By (5) and continuity, each  $g_i$  is uniformly continuous on  $R^{n+1}$ . Hence we can choose an  $\varepsilon > 0$  so that

$$(6) \quad |g_i(x') - g_i(x'')| < \frac{\eta}{(n + 1)c} \quad i = 1, \dots, n + 1,$$

for all  $x', x'' \in R^{n+1}$  with

$$(7) \quad \|x' - x''\| < \varepsilon.$$

Let  $I^{(j)}, i_j, F^{(p)}$  be defined as in 4.3. By (4) and 3.9,

$$\tilde{E}(f_i - g_i) = 0,$$

hence

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = \sum_{i=1}^{n+1} \tilde{E}_i(g_i),$$

which by 4.3 (ii)

$$= \sum_{j=1}^r i_j \sum_{i=1}^{n+1} I_i^{(j)}(g_i) + \sum_{i=1}^{n+1} \sum_{p=1}^s \tilde{F}_i^{(p)}(g_i),$$

so that by 4.3 (i), (4) and hypothesis,

$$(8) \quad \sum_{i=1}^{n+1} \tilde{E}_i(f_i) = \sum_{i=1}^{n+1} \sum_{p=1}^s \tilde{F}_i^{(p)}(g_i).$$

We will now prove that

$$(9) \quad |\tilde{F}_i^{(p)}(g_i)| \leq \|\tilde{F}^{(p)}\| \frac{\eta}{(n+1)c} \quad \begin{array}{l} i = 1, \dots, n+1 \\ p = 1, \dots, s \end{array}$$

When  $K(F^{(p)}) = \emptyset$ ,  $u_{F^{(p)}} \equiv 0$ , hence  $\tilde{F}^{(p)} = 0$  and (9) is trivial. Suppose therefore that  $K(F^{(p)}) \neq \emptyset$ . Choose a point  $b^{(p)} \in K(F^{(p)})$  and define

$$\begin{aligned} g_i^{(p)}(x) &\equiv g_i(x) - g_i(b^{(p)}), \\ h_i^{(p)}(x) &\equiv g_i(b^{(p)}). \end{aligned}$$

Then

$$|\tilde{F}_i^{(p)}(g_i)| = |\tilde{F}_i^{(p)}(g_i^{(p)}) + \tilde{F}_i^{(p)}(h_i^{(p)})|,$$

hence by 3.9,

$$(10) \quad |\tilde{F}_i^{(p)}(g_i)| = |\tilde{F}_i^{(p)}(g_i^{(p)})|.$$

But by 4.3 (iv), (6) and (7),

$$|g_i^{(p)}(x)| < \frac{\eta}{(n+1)c}$$

for all  $x \in K(F^{(p)})$ , so that by 3.10

$$(11) \quad |\tilde{F}_i^{(p)}(g_i^{(p)})| \leq \|\tilde{F}^{(p)}\| \frac{\eta}{(n+1)c}.$$

(10) and (11) evidently imply (9).

It now follows from (3), (9) and 4.3 (iii), that

$$\sum_{p=1}^s |\tilde{F}_i^{(p)}(g_i)| \leq \frac{\eta}{n+1} \quad i = 1, \dots, n+1,$$

hence

$$\sum_{i=1}^{n+1} \sum_{p=1}^s |\tilde{F}_i^{(p)}(g_i)| \leq \eta$$

and therefore by (8),

$$\left| \sum_{i=1}^{n+1} \tilde{E}_i(f_i) \right| \leq \eta.$$

Thus

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = 0.$$

(b) Suppose now that there is no restriction on  $u_E$ . Since each  $f_i \in \mathcal{F}$  there exists a constant  $\Gamma > 0$  such that

$$|f_i(x)| \leq \Gamma \quad (i = 1, \dots, n+1)$$

for all  $x \in R^{n+1}$ . Take an arbitrary  $\eta > 0$  and put

$$(12) \quad \varepsilon = \frac{\eta}{(n+1)\Gamma}$$

Let  $F$  be defined as in Theorem 4.2.

By (a)

$$(13) \quad \sum_{i=1}^{n+1} \tilde{F}_i(f_i) = 0.$$

But it follows from 4.2 (iv), that

$$|\tilde{E}_i(f_i) - \tilde{F}_i(f_i)| < \varepsilon\Gamma = \frac{\eta}{n+1}$$

so that by (13)

$$\left| \sum_{i=1}^{n+1} \tilde{E}_i(f_i) \right| < \eta.$$

Thus

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = 0.$$

**5.2. THEOREM.** *Let  $E$  be an  $S$ -system such that  $K(E)$  has finite Hausdorff  $n$ -measure. Let  $f_1, \dots, f_{n+1} \in \mathcal{F}$  and have the properties:*

(i) *each of the partial derivatives*

$$\frac{\partial f_i}{\partial x_i} \quad (i = 1, \dots, n+1)$$

*exists and is continuous on  $O(E)$ ;*

$$(ii) \quad \sum_{i=1}^{n+1} (-1)^{i-1} \frac{\partial f_i}{\partial x_i} = 0$$

*at all points of  $O(E)$ .*

*Then*

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = 0.$$

**PROOF.** Let

$$I = \{x; c_1 \leq x_1 \leq d_1, \dots, c_{n+1} \leq x_{n+1} \leq d_{n+1}\}$$

be an arbitrary closed interval that is contained in  $O(E)$ . It follows from 2.10, 3.2 and 3.11, that for each  $f \in \mathcal{F}$ ,

$$(1) \quad \tilde{I}_i(f) = (-1)^{i-1} \int_{P_i(I)} [f\{\eta^{(i)}(y)\} - f\{\xi^{(i)}(y)\}] dy,$$

where  $\xi^{(i)}(y)$ ,  $\eta^{(i)}(y)$  denote the points of  $P_i^{-1}(y)$  whose  $i$ th coordinates are  $c_i$ ,  $d_i$  respectively. It is well known that (i) and (ii) of the hypothesis imply

$$\sum_{i=1}^{n+1} (-1)^{i-1} \int_{P_i(I)} [f_i\{\eta^{(i)}(y)\} - f_i\{\xi^{(i)}(y)\}] dy = 0;$$

i.e., by (1)

$$\sum_{i=1}^{n+1} \tilde{I}_i(f_i) = 0.$$

Hence by 5.1,

$$\sum_{i=1}^{n+1} \tilde{E}_i(f_i) = 0.$$

5.3. THEOREM. Let  $(f, M^n)$  be a closed parametric  $n$ -surface in  $R^{n+1}$  with bounded variation and such that  $f(M^n)$  has a finite Hausdorff  $n$ -measure. Let  $g_i, \dots, g_{n+1}$  be real-valued functions on  $f(M^n) \cup O(f, M^n)$  with the following properties:

- (i) each  $g_i$  is continuous on  $f(M^n) \cup O(f, M^n)$ ;
- (ii) each of the partial derivatives

$$\frac{\partial g_i}{\partial x_i}$$

exists and is continuous on  $O(f, M^n)$ ;

(iii) 
$$\sum_{i=1}^{n+1} (-1)^{i-1} \frac{\partial g_i}{\partial x_i} = 0$$

at all points of  $O(f, M^n)$ .

Then

$$\sum_{i=1}^{n+1} \int_{(f, M^n)} g_i(x) dP_i(x) = 0.$$

PROOF. Put

$$K(E) = f(M^n)$$

and

$$u_E(x) = u(f, M^n, x)$$

for all  $x \in R^{n+1} \sim K(E)$ . Then we have shown in 2.2 that  $E$  is an  $S$ -system. It follows from 3.4, 3.7 and 3.10 of [5] II, that for each  $g \in \mathcal{F}$ ,

(1) 
$$\tilde{E}_i(g) = \int_{(f, M^n)} g(x) dP_i(x)$$

By 2.17,  $K(E) \cup O(E)$  is compact, hence each  $g_i$  is bounded on  $K(E) \cup O(E)$ . By Tietze's Extension Theorem ([2] p. 80 or [3] p. 28) each  $g_i$  can be extended to a bounded continuous function on  $R^{n+1}$ . Then each  $g_i \in \mathcal{F}$  so that by (1)

$$\sum_{i=1}^{n+1} \int_{(f, M^n)} g_i(x) dP_i(x) = \sum_{i=1}^{n+1} \tilde{E}_i(g_i)$$

and by 5.2 is equal to zero.

### References

- [1] Cesari, L., Surface Area, *Annals of Mathematics Studies*, No. 35 (1956).
- [2] Hurewicz, W., and Wallman, H., *Dimension theory* (Princeton University Press, 1941).
- [3] Lefschetz, S., *Algebraic topology* (American Math. Soc. Coll. Pub., Vol. 27, 1942).
- [4] Michael, J. H., An approximation to a rectifiable plane curve, *J. London Math. Soc.* 30 (1955), 1–11.
- [5] Michael, J. H., Integration over parametric surfaces, *Proc. London Math. Soc.* (3) 7 (1957), 616–640.

University of Adelaide  
South Australia.