

Let $P = \{x_0, x_1, \dots, x_n\}$ be a partition of $[a, b]$ and let $f, g : [a, b] \rightarrow \mathbb{R}$. The norm of P is defined as

$$\|P\| =$$

We also define

$$V(P, f) =$$

A Riemann–

Stieltjes sum for f with respect to g is defined by

$$S(P, \xi, f, g) =$$

. A

function f is said to be of

provided its total variation on $[a, b]$, defined

$$\text{by } \int_a^b f =$$

, is less than infinity. For example

$$\int_0^{3\pi} \sin =$$

. We

showed that for $f \in \text{BV}[a, b]$, both v_f and

are

non

functions. A

function f is in $\text{BV}[a, b]$ if and only if it can be written as

function f is called Riemann–Stieltjes integrable with respect to g if there exists a number $J \in \mathbb{R}$

with the following property:

Fundamental Inequality for Riemann–Stieltjes integrals says

If f is constant, then

$$\int_a^b f dg =$$

, and if g is constant, then

$$\int_a^b f dg =$$

. If

f is Riemann integrable on $[a, b]$ and if g' is continuous on $[a, b]$, then

$$\int_a^b f dg =$$

. For

example,

$$\int_0^1 x d(x^2) =$$

. The “integration by parts formula” for Riemann–Stieltjes integrals

reads

. For example,

$$\int_0^4 x^2 d[x] =$$

The integration by parts formula can also be used to prove Euler’s summation formula, which

says

. The main existence theorem for

Riemann–Stieltjes integrals says that

imply $f \in \mathcal{R}(g)$. If α

is a nondecreasing function, then we define the lower and upper sums L and U by

, while

the lower and upper Riemann–Stieltjes integrals are defined by

Next, a sequence of functions $\{f_n\}_{n \in \mathbb{N}}$ defined on E is called uniformly convergent on E if

. The function sequence $\{f_n\}$, defined by $f_n(x) = x^n$, uniformly convergent on $[0, 1]$ while it

uniformly convergent on $[0, 1/2]$. The Cauchy criterion for uniform convergence says

. The

M -Test says that $\sum_{k=1}^{\infty} g_k$ converges uniformly provided

. The

three main theorems on continuity, integrability, and differentiability of the limit functions say

The space $C(X)$, together with the supnorm defined by $\|f\|_{\infty} =$, is a

Bana space. Let \mathcal{F} be a family of real-valued functions defined on E . The family \mathcal{F} is called equicontinuous on E provided

. A

sufficient criterion for equicontinuity is that

. The

family \mathcal{F} is called pointwise bounded on E if , and it is called uni-

formly bounded on E if . The Arz

theorem says

. The

Weierstraß approximation theorem says that . The

polynomials can be chosen as the Bernstein polynomials, which are defined as

$B_n(f; x) =$