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REMARK ON A THEOREM OF TONELLI

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ABSTRACT. It is well known that if the surface $f:[-1,1]\times[-1,1]\to\mathbb{R}$ has a finite area, then the total variations of both sections $f_x(y)=f(x,y)$ and $f^y(x)=f(x,y)$ of f are finite almost everywhere in [-1,1]. In the note it is proved that these variations can be infinite on residual subsets of [-1,1].

A continuous function $f:[-1,1]\times[-1,1]\to\mathbb{R}$ is of bounded variation (in the Tonelli sense) if the integrals $\int_{-1}^1 V(x)dx$ and $\int_{-1}^1 W(x)dx$ are both finite, where V(x) for $x\in[-1,1]$ is the total variation of f on [-1,1] treated as a function of y and W for $y\in[-1,1]$ is the total variation of f on [-1,1] treated as a function of f and f are lower semicontinuous functions of f and f are spectively, since f is continuous. Theorem of Tonelli f or f (see also f and f are that in order that a continuous surface

$$z = f(x, y), \quad (x, y) \in [-1, 1] \times [-1, 1]$$

have a finite area it is necessary and sufficient that the function f be of bounded variation on

$$[-1,1] \times [-1,1].$$

From this theorem it follows immediately that both sets

$$\{x \in [-1,1]: V(x) = +\infty\}$$
 and $\{y \in [-1,1]: W(y) = +\infty\}$

are of Lebesgue measure zero.

The aim of this note is to show that the kind of the category analogue of this theorem does not hold. In the sequel, K((x,y),r) will denote the circle on the plane with center (x,y) and radius r.

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THEOREM 1. There exists a continuous function $f:[-1,1]\times[-1,1]\to\mathbb{R}$ such that the area of the surface f is finite and the sets $\{x\in[-1,1]:V(x)=+\infty\}$ and $\{y\in[-1,1]:W(y)=+\infty\}$ are residual in (-1,1).

Proof. Let $\varphi(x) = \operatorname{dist}(x, N \cup \{0\})$ for $x \in [0, +\infty)$, where N is the set of positive integers.

Put

$$\varphi_n(x) = \begin{cases} \frac{1}{2n(n+1)} \cdot \varphi\Big((2n(n+1))^3 \cdot x \Big) & \text{for } x \in \left[0, \frac{1}{(2n(n+1))^2}\right], \\ 0 & \text{for } x > \frac{1}{(2n(n+1))^2} \end{cases}$$

for each $n \in N$. Then $\bigvee_0^{\frac{1}{(2n(n+1))^2}} \varphi_n = 1$, where $\bigvee_a^b \varphi$ means the total variation of φ on the interval [a,b] and $0 \le \varphi_n(x) \le \frac{1}{4n(n+1)}$ for each $x \in [0,+\infty)$.

Put
$$\Psi_n(x,y) = \begin{cases} \varphi_n(\sqrt{x^2 + y^2}) & \text{for } (x,y) \in K\left((0,0), \frac{1}{(2n(n+1))^2}\right), \\ 0 & \text{for remaining } (x,y) \text{ in the plane } \mathbb{R}^2. \end{cases}$$

For each $n \in N$ and $k \in \{0, 1, ..., n-1\}$ let

$$x_{n,k} = \left(1 - \frac{1}{n}\right)\cos\frac{2k\pi}{n}, \qquad y_{n,k} = \left(1 - \frac{1}{n}\right)\sin\frac{2k\pi}{n}.$$

Put

$$f_{n,k}(x,y) = \Psi_n(x - x_{n,k}, y - y_{n,k})$$

for $n \in N$, $k \in \{0, 1, ..., n-1\}$ and $(x, y) \in [-1, 1] \times [-1, 1]$. Observe that for each $n \in N$ and $k \in \{0, 1, ..., n-1\}$ the set

$$\{(x,y): f_{n,k}(x,y) \neq 0\}$$

is included in the ball $K((x_{n,k},y_{n,k}),\frac{1}{(2n(n+1))^2})$ and the family

$$\left\{K(x_{n,k},y_{n,k}),\frac{1}{(2n(n+1))^2}\right\}:n\in N,\ k\in\{0,1,\ldots,n-1\}$$

consists of disjoint balls.

At last let

$$f(x,y) = \sum_{n=1}^{\infty} \sum_{k=0}^{n-1} f_{n,k}(x,y) \quad \text{for } (x,y) \in [-1,1] \times [-1,1].$$

It is not difficult to see that f is continuous on $[-1,1] \times [-1,1]$. We shall show that the area of the graph of f is finite.

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For fixed $x \in (-1,1)$ let $V_n(x)$ be a total variation of Ψ_n treated as a function of y on the interval $[-\sqrt{1-x^2}, \sqrt{1-x^2}]$ (or on the interval [-1,1]). Then

$$V_n(x) = 0$$
 for $x \in (-1,1) \setminus \left[-\frac{1}{(2n(n+1))^2}, \frac{1}{(2n(n+1))^2} \right]$

$$V_n(0) = 2$$
 and $V_n(x) \le 2$ for $x \in \left[-\frac{1}{(2n(n+1))^2}, \frac{1}{(2n(n+1))^2} \right]$.

Hence

$$\int_{-1}^{1} V_n(x) dx \le 2 \cdot \frac{2}{(2n(n+1))^2} = \frac{1}{(n(n+1))^2}.$$

Observe that

$$\int_{-1}^{1} V_{n,k}(x) dx = \int_{-1}^{1} V_n(x) dx \quad \text{for each} \quad k \in \{0, 1, \dots, n-1\},$$

where $V_{n,k}(x)$ obviously is a total variation of $f_{n,k}$ treated a function of y on the interval [-1,1]. If V(x) is a total variation of f treated as a function of y on the interval [-1,1], then we have

$$\int_{-1}^{1} V(x)dx = \sum_{n=1}^{\infty} \sum_{k=0}^{n-1} \int_{-1}^{1} V_{n,k}(x)dx = \sum_{n=1}^{\infty} n \cdot \int_{-1}^{1} V_n(x)dx \le \sum_{n=1}^{\infty} n \cdot \frac{1}{(n(n+1))^2} < +\infty.$$

Similarly, $\int_{-1}^{1} W(y)dy < \infty$, where W(y) is a total variation of f treated as a function of x on the interval [-1,1]. From the theorem of L. Tonelli (see [1], [2] or [3, Chapter V.8]), the area of f is finite.

Observe now that since $V_{n,k}(x_{n,k}) = 2$ and the total variation is semicontinuous from below, there exists an open interval $I_{n,k}$ such that

$$x_{n,k} \in I_{n,k}$$
 and $V_{n,k}(x) \ge 1$ for each $x \in I_{n,k}$.

From the construction it follows that for each m the set $\bigcup_{n=m}^{\infty} \bigcup_{k=0}^{n-1} I_{n,k}$ is open and dense in (-1,1). Hence the set

$$E = \bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} \bigcup_{k=0}^{m-1} I_{n,k} \quad \text{is residual in} \quad (-1,1).$$

For each $x \in E$ we have $V(x) = +\infty$ (it follows from the fact that the family of supports of $\{f_{n,k}\}_{n\in\mathbb{N},\ k\in\{0,1,\ldots,n-1\}}$ is disjoint). (E has Lebesgue measure zero).

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The same reasoning works in any direction of coordinate axes in the plane, in particular for V(y). In the next theorem it will be more convenient to construct a function defined on $[0,1] \times [0,1]$, so V(x) and W(y) will denote total variation in the direction of O_y and O_x , respectively, on the interval [0,1].

THEOREM 2. There exists a continuous function $f:[0,1] \times [0,1] \to \mathbb{R}$ such that the area of the surface f is finite and the set $\{x \in [0,1]: V(x) = +\infty\}$ is residual in (0,1) and the set $\{y \in [0,1]: W(y) = +\infty\}$ is empty.

Proof. Let Ψ_n be the same function as in the proof of Theorem 1 for $n \in N$. For each $n \in N$ and $k \in \{1, 2, ..., n\}$ let $x_{n,k} = \frac{k}{n+1}$ and $y_{n,k} = \frac{1}{n}$.

Put

$$f_{n,k}(x,y) = \Psi_n(x - x_{n,k}, y - y_{n,k})$$

for $n \in \mathbb{N}$ and $k \in \{1, 2, \dots, n\}$ and $(x, y) \in [0, 1] \times [0, 1]$. At last let

$$f(x,y) = \sum_{n=1}^{\infty} \sum_{k=1}^{n} f_{n,k}(x,y).$$

It is easy to see that

$${y \in [0,1] : W(y) = +\infty} = \emptyset.$$

The proof of the fact that $\{x \in [0,1] : V(x) = +\infty\}$ is residual in (0,1) and that the area of the surface f is finite is exactly the same as in the proof of Theorem 1.

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