

Outline

1. For $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ define bounded variation, total variation $\mathbf{n}(\mathbf{g})$

Prop. $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ piece-wise smooth $\Rightarrow \mathbf{g}$ bounded variation & $\mathbf{n}(\mathbf{g}) = \int_a^b |\mathbf{g}'(t)| dt$

2. For $f : [a, b] \rightarrow \mathbb{C}$, $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ bounded variation define Riemann-Stieltjes integral

Prop. $f : [a, b] \rightarrow \mathbb{C}$ continuous, $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ bounded variation $\int_a^b f d\mathbf{g} = \int_a^b f(t) d\mathbf{g}(t)$
exists

3. R-S Integrals linear & additive

Prop. $f : [a, b] \rightarrow \mathbb{C}$ continuous, $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ piece-wise smooth $\int_a^b f d\mathbf{g} = \int_a^b f(t) \mathbf{g}'(t)$

4. Define rectifiable path

For $\mathbf{g} : [a, b] \rightarrow \mathbb{C}$ bounded variation, $\{\mathbf{g}\} \subset E$, $f : E \rightarrow \mathbb{C}$ continuous define line integral

$$\int_{\mathbf{g}} f = \int_a^b f \circ \mathbf{g} d\mathbf{g} = \int_a^b f \circ \mathbf{g}(t) d\mathbf{g}(t) = \int_{\mathbf{g}} f(z) dz$$

$$(\text{=} \int_a^b f(\mathbf{g}(t)) \mathbf{g}'(t) dt \text{ for } \mathbf{g} \text{ piece-wise smooth})$$

5. Parameter invariance of line integral

Define a curve as equivalence class of paths

6. Properties of line integrals

7. Prop. (Fund. Thm. of Calc for Line Integrals) G region, $\mathbf{g} : [a, b] \rightarrow G$ rectifiable, $\mathbf{a} = \mathbf{g}(a)$, $\mathbf{b} = \mathbf{g}(b)$, $f : [a, b] \rightarrow \mathbb{C}$ continuous, f has primitive F on G

$$\Rightarrow \int_a^b f = F(\mathbf{b}) - F(\mathbf{a})$$