

Relation between L_p -Riemann Derivative, Approximate Riemann Derivative and Riemann Derivative

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Available online at: www.isroset.org

Received: 09/Feb/2019, Accepted: 22/Feb/2019, Online: 28/Feb/2019

Abstract—As the Definition of L_p -derivative is such that which contains only the absolute value of the function and therefore it is not possible to define the L_p -derivates from the definition of L_p -derivative. So to remove this difficulty S.N. Mukhopadyay and S.Ray uses a special technique to define them in their paper [2]. In this article we define the L_p -Riemann Derivative using the same technique as it is used to define the L_p -derivates in [2] and relation between approximate Riemann Derivative and Riemann derivative are studied.

Keywords— Riemann derivative, Approximate Riemann derivative L_p -Riemann derivative Holder's inequality

I. INTRODUCTION

Let $f : R \rightarrow R$ be a function. The Riemann derivative of a function f at x of order is r denoted by $RD_{(r)}f(x)$ and defined as $RD_{(r)}f(x) = \lim_{t \rightarrow 0} \frac{\Delta^r(f, x, t)}{t^r}$, where,

$$\Delta^r(f, x, t) = \sum_{i=0}^r (-1)^i \binom{r}{i} f(x + it), r = 1, 2, 3, \dots$$

The upper right and lower right Riemann derivative of f at x of order r are denoted by $\overline{RD}_{(r)}^+ f(x)$ and $\underline{RD}_{(r)}^+ f(x)$ and are defined as,

$$\overline{RD}_{(r)}^+ f(x) = \lim_{t \rightarrow 0^+} \sup \frac{\Delta^r(f, x, t)}{t^r} \text{ and } \underline{RD}_{(r)}^+ f(x) = \lim_{t \rightarrow 0^+} \inf \frac{\Delta^r(f, x, t)}{t^r}$$

Similarly the upper left and lower left Riemann derivatives $\overline{RD}_{(r)}^- f(x)$ and $\underline{RD}_{(r)}^- f(x)$ are defined. The approximate Riemann derivatives $\overline{RD}_{(r,a)}^+ f(x)$, $\underline{RD}_{(r,a)}^+ f(x)$, $\overline{RD}_{(r,a)}^- f(x)$, $\underline{RD}_{(r,a)}^- f(x)$ are defined by taking approximate limit instead of ordinary limits in above definitions.

In this article we shall use the following notations: For any function $A : R \rightarrow R$, its positive and negative parts are defined as, $[A]_+ = \max[A, 0]$, $[A]_- = \max[-A, 0]$ respectively. Clearly,

$$(1) A = [A]_+ - [A]_-$$

$$(2) |A| = [A]_+ + [A]_-$$

If $A : R \rightarrow R$ and $B : R \rightarrow R$ then

(3) $[A + B]_+ \leq [A]_+ + [B]_+$ and $[A + B]_- \leq [A]_- + [B]_-$

and if $A \leq B$ then

(4) $[A]_+ \leq [B]_+$ and $[B]_- \leq [A]_-$

In this paper there are four section in which Section-I deals with the introduction of the total work and some preliminary ideas. In Section-II we define the Riemann derivative in a new manner which helps us to find the relation with L_p -Riemann derivative. In Section-III we define the L_p -Riemann derivative using the technique as used in [2]. In Section-IV we established the relation between L_p -Riemann derivative, approximate Riemann derivative and Riemann derivative. In Section-V we conclude about its future aspects.

II. THE RIEMANN DERIVATIVE

Lemma 2.1. Let $\psi(x,t)$ be a function of $x, t \in R, t \neq 0$ then the right hand upper limit of ψ at x as $t \rightarrow 0_+$ is given by

$$\psi^+ = \inf S \text{ where, } \psi^+(x) = \limsup_{t \rightarrow 0_+} \psi(x,t) \text{ and}$$

$$S = \{a : a \in R, [\psi(x,t) - a]_+ = o(1), as, t \rightarrow 0_+\}$$

(It is proved in [2], for definiteness we give the proof here.)

Proof. Let x be fixed. Suppose $\psi^+(x) = \infty$. We show that S is empty. If possible let $a \in S$. Then

$$\liminf_{t \rightarrow 0_+} [\psi(x,t) - a]_+ = 0$$

Since $\psi(x,t) - a \leq [\psi(x,t) - a]_+$, $\limsup_{t \rightarrow 0_+} (\psi(x,t) - a) \leq 0$ and so $\limsup_{t \rightarrow 0_+} (\psi(x,t) \leq a$ which is a contradiction, since $\psi^+(x) = \infty$. So, S is empty. Next, suppose $\psi^+(x)$ is finite and $\psi^+(x) < M$. Then there is $\delta > 0$ such that $\psi(x,t) < M$ for $0 < t < \delta$. So $[\psi(x,t) - M]_+ = 0$ for $0 < t < \delta$ and hence $M \in S$. This shows that every $a > \psi^+(x)$ is a member of S . Again let $m < \psi^+(x)$. Then there is a sequence $\{t_n\}$ such that $t_n > 0$ for all n and $t_n \rightarrow 0$ as $n \rightarrow \infty$ and $\psi(x, t_n) > m + \epsilon$ for all n where $m < m + \epsilon < \psi^+(x)$. Hence $[\psi(x, t_n) - m]_+ > \epsilon$ for all n and so $m \in S$. This shows that if $a < \psi^+(x)$ then $a \in S$. Therefore $\psi^+(x) = \inf S$. Finally suppose $\psi^+(x) = -\infty$. Then $\liminf_{t \rightarrow 0_+} \psi(x,t) = -\infty$. Let $a \in R$. Then there is $\delta > 0$ such that $\psi(x,t) < a$ for $0 < t < \delta$. Hence $a \in R$. Thus every member of R is a member of S and hence $\inf S = -\infty$.

Corollary 2.2. Let $f : R \rightarrow R$ and $x \in R$ be fixed. Then the r -th order right hand upper Riemann derivative of f at x , $\overline{RD}_{(r)}^+ f(x)$ is given by,

$$\begin{aligned} \overline{RD}_{(r)}^+ f(x) &= \limsup_{t \rightarrow 0_+} \frac{\Delta^r(f, x, t)}{t^r} \\ &= \inf \left\{ a : a \in R; [\Delta^r(f, x, t) - t^r a]_+ = o(t^r), as, t \rightarrow 0_+ \right\} \end{aligned}$$

Proof. Putting $\psi(x,t) = \frac{\Delta^r(f, x, t)}{t^r}$ Lemma-2.1 we get,

$$\begin{aligned} \overline{RD}_{(r)}^+ f(x) &= \inf \left\{ a : a \in R; \left[\frac{\Delta^r(f, x, t)}{t^r} - a \right]_+ = o(1), as, t \rightarrow 0_+ \right\} \\ &= \inf \left\{ a : a \in R; [\Delta^r(f, x, t) - t^r a]_+ = o(t^r), as, t \rightarrow 0_+ \right\} \end{aligned}$$

III. THE L_p -RIEMANN DERIVATIVE

The following theorem can be proved using the same technique as used in Theorem-3.1 of [2].

Theorem 3.1: Let $f : R \rightarrow R$ and $x \in R$ be fixed. Let $f \in L_p, 1 \leq p < \infty$, in some neighbourhood of x and r in a fixed positive integer. If

$$U_+(f) = \left\{ a : a \in R; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r)as, h \rightarrow 0_+ \right\} \quad (5)$$

and

$$U_-(f) = \left\{ a : a \in R; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_-)^p dt \right)^{\frac{1}{p}} = o(h^r)as, h \rightarrow 0_+ \right\} \quad (6)$$

then

$$\inf U_+(f) \geq \sup U_-(f) \quad (7)$$

Moreover, if

$$\inf U_+(f) = \sup U_-(f) = \mu \text{ say, } \mu \text{ is finite} \quad (8)$$

then

$$\left(\frac{1}{h} \int_0^h (|\Delta^r(f, x, t) - \mu t^r|)^p dt \right)^{\frac{1}{p}} = o(h^r), as, h \rightarrow 0_+ \quad (9)$$

and conversely, if (9) holds for some μ then (8) holds.

Now the Theorem 3.1 helps us to define upper and lower L_p -Riemann derivatives.

Definition 3.2. Let $f : R \rightarrow R$ and $x \in R$ be fixed. Let $f \in L_p, 1 \leq p < \infty$, in some neighbourhood of x and r in a fixed positive integer. The right upper and right lower L_p -Riemann derivative of f at x of order r are denoted by $\overline{RD}_{(r),p}^+ f(x)$ and $\underline{RD}_{(r),p}^+ f(x)$ respectively and are defined as,

$$\overline{RD}_{(r),p}^+ f(x) = \inf \left\{ a : a \in R; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r)as, h \rightarrow 0_+ \right\}$$

And

$$\underline{RD}_{(r),p}^+ f(x) = \sup \left\{ a : a \in R; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_-)^p dt \right)^{\frac{1}{p}} = o(h^r)as, h \rightarrow 0_+ \right\}$$

Similarly the left upper and left lower L_p -Riemann derivative of f at x of order r can be defined and are denoted by $\overline{RD}_{(r),p}^- f(x)$ and $\underline{RD}_{(r),p}^- f(x)$ respectively. Both sided upper and lower derivatives are

$$\overline{RD}_{(r),p} f(x) = \max[\overline{RD}_{(r),p}^+ f(x), \overline{RD}_{(r),p}^- f(x)]$$

and

$$\underline{RD}_{(r),p} f(x) = \min[\underline{RD}_{(r),p}^+ f(x), \underline{RD}_{(r),p}^- f(x)]$$

If $\overline{RD}_{(r),p} f(x) = \underline{RD}_{(r),p} f(x)$, the common value is the L_p -Riemann derivative of f at x of order r and is denoted by $RD_{(r),p} f(x)$.

IV. RELATION BETWEEN L_p -RIEMANN DERIVATIVE, APPROXIMATE RIEMANN DERIVATIVE AND RIEMANN DERIVATIVE

Theorem 4.1. If $f \in L_p$ then,

$$\underline{RD}_{(r),p}^+ f(x) \leq \underline{RD}_{(r),a}^+ f(x) \leq \overline{RD}_{(r),a}^+ f(x) \leq \overline{RD}_{(r),p}^+ f(x)$$

With similar relations for left derivatives.

Proof. Let $\overline{RD}_{(r),a}^+ f(x) = \alpha$ and $\overline{RD}_{(r),p}^+ f(x) = \beta$. If possible let $\alpha > \beta$ then there exists γ such that $\alpha > \gamma > \beta$. Then by definition of α the set

$$E = \{t : t > 0; (\Delta^r(f, x, t) - \gamma^r) > 0\}$$

has positive upper density in the right of $t = 0$. Hence there exists $\delta > 0$ and a sequence $\{h_n\}$ such that $h_n \rightarrow 0_+$ as $n \rightarrow \infty$ and

$$\frac{\mu(E \cap [0, h_n])}{h_n} > \delta \text{ for all } n$$

Hence

$$\mu(E \cap [0, h_n]) > \delta h_n \text{ for all } n$$

Also by the definition of for all β there is $\sigma \in R, \beta \leq \sigma < \gamma$ such that

$$\left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - \sigma^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r) \text{ as } h \rightarrow 0_+$$

So,

$$\left(\frac{1}{h_n} \int_0^{h_n} ([\Delta^r(f, x, t) - \sigma^r]_+)^p dt \right)^{\frac{1}{p}} = o(h_n^r) \text{ as } n \rightarrow \infty \tag{10}$$

Now for a fixed n we have by (4),

$$\int_0^{h_n} ([\Delta^r(f, x, t) - \sigma^r]_+)^p dt \geq \int_0^{h_n} ([\Delta^r(f, x, t) - \gamma^r]_+)^p dt \geq \int_{E \cap [0, h_n]} ([\Delta^r(f, x, t) - \gamma^r]_+)^p dt = C(\text{say})$$

Then $C > 0$. For, if $C = 0$ then by the property of Lebesgue integral the integrand of the last expression would vanish a.e. on $E \cap [0, h_n]$ which is a contradiction since E has positive upper density in the right of the point $t = 0$. Therefore

$$\frac{1}{h_n^r} \left(\frac{1}{h_n} \int_0^{h_n} ([\Delta^r(f, x, t) - \sigma^r]_+)^p dt \right)^{\frac{1}{p}} \geq \frac{1}{h_n^r} C^{\frac{1}{p}} \left(\frac{1}{h_n} \right)^{\frac{1}{p}} = \frac{1}{h_n^{\frac{r+1}{p}}} C^{\frac{1}{p}} \rightarrow \infty \text{ as } n \rightarrow \infty$$

Which contradict (10). Therefore last inequality of theorem is proved. Similarly the first inequality can be proved.

Theorem 4.2. If $f \in L_p$ then,

$$\underline{RD}_{(r)}^+ f(x) \leq \underline{RD}_{(r),p}^+ f(x) \leq \overline{RD}_{(r),p}^+ f(x) \leq \overline{RD}_{(r)}^+ f(x)$$

With similar relations for left derivatives.

Proof. Let

$$E_+(f) = \left\{ a : a \in \mathbb{R}; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r) \text{ as } h \rightarrow 0_+ \right\}$$

and

$$F_+(f) = \left\{ a : a \in \mathbb{R}; [\Delta^r(f, x, t) - t^r a]_+ = o(t^r) \text{ as } t \rightarrow 0_+ \right\}$$

Let $a \in F_+(f)$. Let $\varepsilon > 0$ be arbitrary. Then since $a \in F_+(f)$ there is $\delta > 0$ such that $\frac{1}{t^r} [\Delta^r(f, x, t) - t^r a]_+ < \varepsilon$ for

$0 < t < \delta$ and so $[\Delta^r(f, x, t) - t^r a]_+ < \varepsilon t^r$ for $0 < t < \delta$. Hence

$$\left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} < \varepsilon \frac{h^r}{(rp+1)^{\frac{1}{p}}} \text{ for } 0 < h < \delta$$

Since $\varepsilon > 0$ is arbitrary

$$\left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r) \text{ as } h \rightarrow 0_+$$

Therefore $a \in E_+(f)$. So $F_+(f) \subset E_+(f)$. Hence from definition of $\overline{RD}_{(r),p}^+ f(x)$ and from Corollary 2.2

$$\overline{RD}_{(r),p}^+ f(x) = \inf E_+(f) \leq \inf F_+(f) = \overline{RD}_{(r)}^+ f(x)$$

This proves the last inequality, the proof of the first inequality is similar.

Theorem 4.3. If $f \in L_p$ and $1 \leq q < p < \infty$ then,

$$\underline{RD}_{(r),p}^+ f(x) \leq \underline{RD}_{(r),q}^+ f(x) \leq \overline{RD}_{(r),q}^+ f(x) \leq \overline{RD}_{(r),p}^+ f(x)$$

Proof. Since $f \in L_p$, $(\Delta^r(f, x, t) - t^r a) \in L_p$ and so $[(\Delta^r(f, x, t) - t^r a)_+] \in L_p$. Hence

$[(\Delta^r(f, x, t) - t^r a)_+]^q \in L_{\frac{p}{q}}$. Since $1 \in L_{\frac{p}{p-q}}$, by Holder's inequality we get,

$$\int_0^h ([\Delta^r(f, x, t) - at^r]_+)^q dt \leq \left(\int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{p}{q}} h^{\frac{p-q}{p}}$$

Hence

$$\left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^q dt \right)^{\frac{1}{q}} \leq \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}}$$

which shows that

$$\left\{ a : a \in \mathbb{R}; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^p dt \right)^{\frac{1}{p}} = o(h^r) \text{ as } h \rightarrow 0_+ \right\}$$

is a subset of

$$\left\{ a : a \in \mathbb{R}; \left(\frac{1}{h} \int_0^h ([\Delta^r(f, x, t) - at^r]_+)^q dt \right)^{\frac{1}{q}} = o(h^r)as, h \rightarrow 0_+ \right\} 8<$$

Therefore from definition $\overline{RD}_{(r,q)}^+ f(x) \leq \overline{RD}_{(r,p)}^+ f(x)$, this complete the proof of the last inequality of (11). The proof of the first inequality of (11) is same.

Theorem 4.4. If $f \in L_p$ and $1 \leq q < p < \infty$ then,

$$\begin{aligned} RD_{(r)}^+ f(x) &\leq RD_{(r,p)}^+ f(x) \leq RD_{(r,q)}^+ f(x) \leq RD_{(r,a)}^+ f(x) \\ &\leq \overline{RD}_{(r,a)}^+ f(x) \leq \overline{RD}_{(r,q)}^+ f(x) \leq \overline{RD}_{(r,p)}^+ f(x) \leq \overline{RD}_{(r)}^+ f(x) \end{aligned}$$

Proof. The theorem is a combination of the Theorem-4.1, Theorem-4.2 and Theorem-4.3

V. CONCLUSION AND FUTURE SCOPE

In Definition 3.2 the L_p -Riemann derivative is defined in a way so that the absolute value of the function can be removed. Theorem 4.1 shows that if a function possesses L_p -Riemann derivate then it possesses the approximate Riemann derivate. Theorem 4.2 shows that L_p -Riemann derivative is a generalization of Riemann derivative.

ACKNOWLEDGMENT

The author wish to express his sincere gratitude to Dr.S.Ray, Associate Professor of the department of Mathematics , Siksha Bhavana, Visva-Bharati, for his kind help and suggestions in preparation of this paper.

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