

$$p < \frac{f(x)}{g(x)} < q$$

$\frac{f(x)}{g(x)}$ lies between p & q already we know that

A lies between p & q

$$\frac{p(x)}{g(x)} \rightarrow A \text{ as } x \rightarrow a$$

UNIT - III

Recall Riemann of integral

Definition:

Let $[a, b]$ be the given interval by a partition P of $[a, b]$ we mean a finite set of points

$$(x_0, x_1, \dots, x_n)$$

$$\text{where } a = x_0 \leq x_1 \leq \dots \leq x_n = b$$

Let $[x_{r-1}, x_r]$ be the r^{th} sub interval where

$$\begin{aligned} \Delta x_r &= x_r - x_{r-1} \\ &= \text{length of } \Delta x_r \end{aligned}$$

$$\text{Let } M_r = \sup_{x \in [x_{r-1}, x_r]} f(x)$$

$$m_r = \inf_{x \in [x_{r-1}, x_r]} f(x)$$

$$\text{Consider the sum} = \sum_{r=1}^n M_r \Delta x_r$$

= upper sum of corresponding

$U(P, f, \mathbb{R})$

to the partition P

$$\text{consider the sum} = \sum_{r=1}^n m_r \Delta x_r$$

= lower sum of the corresponding

to the partition.

$$= L(P, f)$$

$\inf (u(P, f))$ is called $\int_a^b f dx$ upper R.I

$\sup L(P, f)$ is called $\int_a^b f dx$ lower R.I

Over all partition.

If $\int_a^b f dx = \int_a^b f dx$ then f is said to be

Riemann integral

i.e., $f \in R \Rightarrow$ The set of all Riemann integrable function and their common value is put as $\int_a^b f dx$.

Since f is bounded on $[a, b]$ therefore lower and upper bounds m & M for f on $[a, b]$.

$$\text{So that } m \leq f(x) \leq M$$

$$(or) \sum_{i=1}^n m \Delta x_i \leq \sum_{i=1}^n f(x_i) \Delta x_i \leq \sum_{i=1}^n M \Delta x_i$$

(or)

$$m(b-a) \leq L(P, f) \leq u(P, f) \leq M(b-a)$$

$L(P, f)$ & $u(P, f)$ are bounded.

Riemann Stieltjes Integral:

Let $\alpha(x)$ be a monotonically increasing function.

i.e.: increasing on $[a, b]$

Since $\alpha(a)$ & $\alpha(b)$ are finite

$\alpha(x)$ is bounded on $[a, b]$

Let P be a partition of $[a, b]$

Let $[x_{i-1}, x_i]$ be the i th interval of P .

Let $[d(x_{i-1}), d(x_i)]$ be called Δx_i length of

$$\Delta x_i = d(x_i) - d(x_{i-1})$$

$$\Delta x_i \geq 0 \text{ for } d.$$

Now the upper sum

$$U(P, f, d) = \sum_{i=1}^n M_i \Delta x_i \text{ is called the upper sum}$$

of f corresponding to P .

$$L(P, f, d) = \sum_{i=1}^n m_i \Delta x_i \text{ is called the lower sum}$$

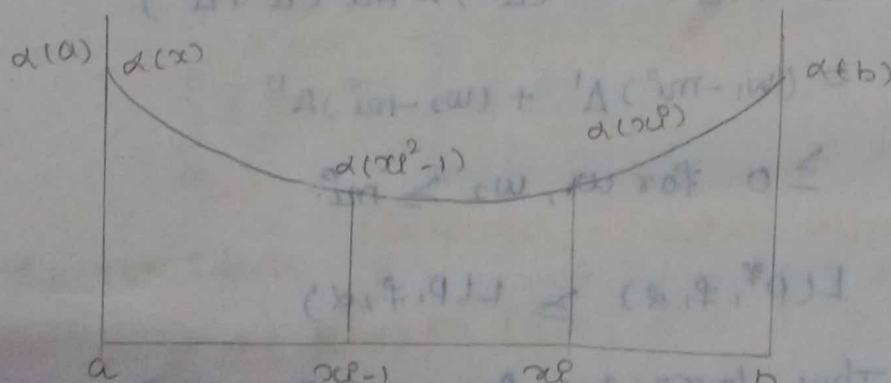
of f corresponding to P .

where M_i & m_i are supremum & infimum of $f(x)$ in Δx_i

$$\inf M U(P, f, d) \text{ is called as } \int_a^b f dx.$$

$$\sup m L(P, f, d) \text{ is called as } \int_a^b f dx$$

(Over all, partition) the lower integral of f .



Theorem: 6.4

If P^* is a refinement of P , then

$$L(P^*, f, \alpha) \geq L(P, f, \alpha)$$

and

$$L(P, f, \alpha) \leq L(P^*, f, \alpha)$$

and

$$U(P^*, f, \alpha) \leq U(P, f, \alpha)$$

Proof:

Let P^* be the refinement of P by the addition of single point x^* in P , let w_1, w_2 be the two

refinements of $f(x)$ in $(x_{i-1}, x_i) = \Delta^i$ & $(x^*, x_{i+1}) = \Delta^{i+1}$

Let m_i be the infimum of f in Δ^i clearly

$$w_1 \geq m_i \text{ \& } w_2 \geq m_i$$

Consider,

$$L(P^*, f, \alpha) - L(P, f, \alpha) = (w_1 \Delta^i + w_2 \Delta^{i+1}) - m_i (\Delta^i + \Delta^{i+1})$$

$$= w_1 \Delta^i + w_2 \Delta^{i+1} - m_i (\Delta^i + \Delta^{i+1})$$

$$= (w_1 - m_i) \Delta^i + (w_2 - m_i) \Delta^{i+1}$$

$$\geq 0 \text{ for } w_1, w_2 \geq m_i$$

$$L(P^*, f, \alpha) \geq L(P, f, \alpha)$$

Thus lower sum increase for finite partitions

Let v_1, v_2 be the two supremum of f in

$$\Delta^i \text{ \& } \Delta^{i+1} \quad U(P, f, \alpha) - U(P^*, f, \alpha)$$

$$= (M_i \Delta^i + M_{i+1} \Delta^{i+1}) - (v_1 \Delta^i + v_2 \Delta^{i+1})$$

$$= (M_i - v_1) \Delta^i + (M_{i+1} - v_2) \Delta^{i+1}$$

≥ 0 for $M_i \geq U_i, U_2$

$$U(P, d, \alpha) \geq U(P^*, d, \alpha)$$

Upper sum diminishes for finite partitions.

Theorem 6.5.

SM, *

$$P.T \int_a^b f d\alpha \leq \int_a^b f d\alpha.$$

Proof:

Let P_1 and P_2 be two partitions of $[a, b]$ let $P^* = P_1 \cup P_2 =$ a refinement of both P_1 & P_2 consider

$$L(P_1, f, \alpha) \leq L(P^*, f, \alpha) \leq U(P^*, f, \alpha) \leq U(P_2, f, \alpha)$$

$$L(P_1, f, \alpha) \leq U(P_2, f, \alpha)$$

Taking supremum of L.H.S. over all partitions keeping R.H.S. fixed. In the limit we get,

$$\int_a^b f d\alpha \leq U(P_2, f, \alpha)$$

keeping L.H.S. as fixed and take infimum of R.H.S. over all partitions. In the limit ϵ , we get,

$$\int_a^b f d\alpha \leq \int_a^b f d\alpha.$$

Theorem: 6.6.

P.T $f \in R(\alpha)$ on $[a, b]$ i.e. f is R.S. integrable on $[a, b]$ iff corresponding to $\epsilon > 0$ \exists a

partition P so that $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$.

Proof:

(Case i):

Let (i) be true

For every P we have

$$L(P, f, \alpha) \leq \int_a^b f d\alpha \leq U(P, f, \alpha) \rightarrow \textcircled{1}$$

By $\textcircled{1}$ $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$

Putting this in $\textcircled{1}$ we get

$$\int_a^b f d\alpha - \int_a^b f d\alpha < \epsilon \rightarrow \textcircled{2}$$

Let $\epsilon \rightarrow 0$ as ϵ is arbitrary from $\textcircled{2}$ we get

$$\int_a^b f d\alpha - \int_a^b f d\alpha = 0 \rightarrow \textcircled{3}$$

or $\int_a^b f d\alpha = \int_a^b f d\alpha$

$\Rightarrow f \in R(\alpha)$

$\textcircled{1}$ is necessary condition for R.i.s. integrability

Case (ii):

Let $f \in R(\alpha) \Rightarrow \int_a^b f d\alpha$ exists corresponding to

$\epsilon > 0$ \exists a partition P_1 & P_2 so that,

$$U(P_2, f, \alpha) - \int_a^b f d\alpha < \epsilon/2 \rightarrow \textcircled{4}$$

$$\int_a^b f d\alpha - L(P_1, f, \alpha) < \epsilon/2 \rightarrow \textcircled{5}$$

$\textcircled{4} + \textcircled{5}$

$$U(P_2, f, \alpha) - L(P_1, f, \alpha) < \epsilon \rightarrow \textcircled{6}$$

Let $P^* = P_1 \cup P_2$ = refinement of P_1 & P_2

From ①, ②, ③ we get,

$$\begin{aligned}
 U(P^*, f, \alpha) &\in U(B, f, \alpha) < \int_a^b f \cdot d\alpha + \frac{\epsilon}{2} \\
 &< L(P, f, \alpha) + \frac{\epsilon}{2} + \frac{\epsilon}{2} \\
 &< L(P, f, \alpha) + \epsilon \\
 &< L(P^*, f, \alpha) + \epsilon
 \end{aligned}$$

$$U(P^*, f, \alpha) < L(P^*, f, \alpha) + \epsilon$$

$$\text{or } U(P^*, f, \alpha) - L(P^*, f, \alpha) < \epsilon$$

Theorem: b.f.

Let $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon \Rightarrow$ ① for some ϵ and

some corresponding P . Let $P = \{x_0, \dots, x_n\}$ let S_i^f

and $F_i^f \in \Delta x_i$ of P . P.T. b) $\sum_{i=1}^n |f(x_i) - f(x_{i-1})| \Delta x_i < \epsilon$

a) ① is for any refinement of P .

c) If $f \in R(\alpha)$. P.T. $|\sum_{i=1}^n f(x_i) \Delta x_i - \int_a^b f \cdot d\alpha| < \epsilon$

Proof:

a) Let $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon \Rightarrow$ ①

Let P^* be a refinement of P we have,

$$U(P^*, f, \alpha) \leq U(P, f, \alpha)$$

$$L(P^*, f, \alpha) \geq L(P, f, \alpha)$$

$$-L(P^*, f, \alpha) \leq -L(P, f, \alpha) \Rightarrow$$

$$\text{①} + \text{②} : U(P^*, f, \alpha) - L(P^*, f, \alpha) \leq U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$$

by ①.

b) we have,

$$|f(x_i) - f(x_{i-1})| \leq M_i - m_i \text{ where } M_i \text{ and } m_i$$

are $\sup M$ and $\inf m$ of f on Δx_i

$$(S_i^f \& F_i^f \in \Delta x_i)$$

Both side take

$$(b) \sum_{i=1}^n |f(\xi_i) - f(\eta_i)| \Delta x_i \leq \sum_{i=1}^n (M^* - m^*) \Delta x_i$$

$$\leq \sum_{i=1}^n M_i \Delta x_i - \sum_{i=1}^n m_i^* \Delta x_i$$

$$\leq U(P, f, \alpha) - L(P, f, \alpha)$$

$$< \epsilon \text{ by } \textcircled{1}, (\epsilon/2, \epsilon/2)$$

\therefore we have,

$$L(P, f, \alpha) \leq \sum_{i=1}^n f(\xi_i) \Delta x_i \leq U(P, f, \alpha)$$

for for the limit we get,

$$L(P, f, \alpha) \leq \int_a^b f \, d\alpha \leq U(P, f, \alpha)$$

$$f \in R(\alpha) \Rightarrow U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$$

Let $\epsilon_i \in \Delta x_i$

$$\text{To p.t } \left| \sum_{i=1}^n f(\xi_i) \Delta x_i - \int_a^b f \, d\alpha \right| < \epsilon$$

Let M^* and m_i^* be the bounds of f from $P_i \Delta x_i$

$$\Rightarrow m_i^* \leq f(\xi_i) \leq M^*$$

$$\Rightarrow \sum_{i=1}^n m_i^* \Delta x_i \leq \sum_{i=1}^n f(\xi_i) \Delta x_i \leq \sum_{i=1}^n M^* \Delta x_i$$

$$\Rightarrow L(P, f, \alpha) \leq \sum_{i=1}^n f(\xi_i) \Delta x_i \leq U(P, f, \alpha) \rightarrow \textcircled{1}$$

w.r.k.o.T

$$L(P, f, \alpha) \leq \int_a^b f \, d\alpha \leq U(P, f, \alpha) \rightarrow \textcircled{2}$$

From (1) we get,

$$\sum_{p=1}^n f(x_p) \Delta x_p \text{ lies between } L(P, f, \alpha) \text{ \& } U(P, f, \alpha)$$

From (2) we get,

$$\int_a^b f(x) dx \text{ lies between } L(P, f, \alpha) \text{ and } U(P, f, \alpha) \text{ By data}$$

$$U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$$

we get,

$$\left| \sum_{p=1}^n f(x_p) \Delta x_p - \int_a^b f(x) dx \right| < \epsilon$$

Theorem: 6.8

If f is continuous on $[a, b]$ p.t. $f \in R(\alpha)$ in $[a, b]$

Proof:

Let $\epsilon > 0$ be given choose $\eta > 0$ so that

$$\eta < \frac{\epsilon}{\alpha(b) - \alpha(a)} \rightarrow \eta$$

since f is uniformly continuous on $[a, b]$ \exists $\delta > 0$

so that $|f(x) - f(y)| < \eta$

$\forall x, y \in [a, b]$ s.t. $|x - y| < \delta$, $x, y \in [a, b]$

Let P be a partition so that $\Delta x_p < \delta$

$$\Rightarrow M_p - m_p \leq \eta$$

$$\Rightarrow U(P, f, \alpha) - L(P, f, \alpha)$$

$$= \sum_{p=1}^n (M_p - m_p) \Delta x_p$$

$$\leq \sum_{p=1}^n \eta \Delta x_p$$

$$< \eta \sum_{p=1}^n \Delta x_p$$

$$< \eta \sum_{i=1}^n \Delta x_i$$

$$< \eta [d(b) - d(a)] \cdot [d(b) - d(a)]$$

$$< \epsilon / [d(b) - d(a)] [d(b) - d(a)]$$

$$< \epsilon \cdot f \in R(x) \text{ in } [a, b]$$

Theorem: 6.9

If f is monotonic in $[a, b]$, $f \in R(x)$ on $[a, b]$ and d is continuous on $[a, b]$

Proof:

Let $\epsilon > 0$ be given choose a partition P so

$$\text{that } \Delta x_i = \frac{d(b) - d(a)}{n} \rightarrow 0.$$

This is possible for d is continuous on $[a, b]$

Let $f(x)$ be

$$\Rightarrow M_i = f(x_i) \text{ \& } m_i = f(x_{i-1})$$

consider,

$$U(f, P, d) - L(f, P, d) = \sum_{i=1}^n M_i \Delta x_i - \sum_{i=1}^n m_i \Delta x_i$$

$$= \sum_{i=1}^n f(x_i) \Delta x_i - \sum_{i=1}^n f(x_{i-1}) \Delta x_i$$

$$= \Delta x_i \sum_{i=1}^n [f(x_i) - f(x_{i-1})]$$

$$= \frac{d(b) - d(a)}{n} \sum_{i=1}^n [f(x_i) - f(x_{i-1})]$$

$$= \frac{d(b) - d(a)}{n} [f(b) - f(a)]$$

$$= \frac{d(b) - d(a)}{n} [f(x_1) - f(x_0) + (f(x_2) - f(x_1)) + \dots + f(x_n) - f(x_{n-1})]$$

$$= \frac{d(b) - d(a)}{n} [f(x_n) - f(x_0)]$$

$$= \frac{d(b) - d(a)}{n} \times f(b) - f(a)$$

$$= \frac{\text{a finite value}}{n} \Rightarrow 0 \text{ as } n \rightarrow \infty$$

$$U(P, f, d) - L(P, f, d) < \epsilon \text{ where } \epsilon \rightarrow 0$$

$$f \in R(\alpha) \text{ in } [a, b]$$

Similarly we can p-t $f \in R(\alpha)$ in $[a, b]$ if f is
in $[a, b]$

Theorem: 6.10

Let f be bounded on $[a, b]$. Let f be any finite
many points of discontinuity on $[a, b]$. Let α be
continuous at every points at which f is discontinuous
p-t $f \in R(\alpha)$.

Proof:

Let $\epsilon > 0$ be given. Let $M = \text{Supremum of } f(x) \text{ in } [a, b]$

Let E be the set of points (P_1, \dots, P_n) where f is
discontinuous at all of E , we can cover E by finitely

many disjoint intervals $(u_j, v_j]$ so that the
sum of the corresponding $d(f)$ terms

$\alpha(v_j) - \alpha(u_j)$ is $<$ than ϵ . The sum of the

length of these intervals $< \epsilon \rightarrow \textcircled{P}$

we can place the intervals. so that every

point $[a, b]$ of discontinuity of f in one of

$[u_j, v_j]$'s Remove all the segments $[u_j, v_j]$

from $[a, b]$ the remaining set K is compact.

f.o. bounded and closed. Now, f is uniformly continuous on K . $\exists \delta > 0$ so that

$$|f(s) - f(t)| < \epsilon \quad \text{if } s, t \in K \text{ and } |s - t| < \delta$$

From a partition $P = [x_0, x_1, \dots, x_n]$ of $[a, b]$:

as follows each $u_j, v_j \in P$ and no point of $(u_j, v_j) \in P$

$$M_i - m_i \leq \epsilon \quad \text{if every interval } \in \mathcal{I} \text{ where } f \text{ is}$$

continuous and $M_i - m_i \leq 2M$ in every interval

where f has a discontinuous point,

consider,

$$\begin{aligned} U(P, f, \alpha) - L(P, f, \alpha) &= \sum_{i=1}^{n_1} (M_i - m_i) \Delta \alpha_i + \sum_{j=1}^{n_2} (M_j - m_j) \Delta \alpha_j \end{aligned}$$

where the first summation is over the intervals where f is continuous and the second summation is over all intervals containing discontinuous points of f .

$$\text{Now } U(P, f, \alpha) - L(P, f, \alpha)$$

$$\leq \sum_{i=1}^{n_1} \Delta \alpha_i + 2M \sum_{j=1}^{n_2} \Delta \alpha_j$$

$$\leq \epsilon [\alpha(b) - \alpha(a)] + 2M \sum_{j=1}^{n_2} \Delta \alpha_j$$

$$\leq \epsilon [\alpha(b) - \alpha(a)] + 2M \epsilon$$

$$\leq \epsilon [\alpha(b) - \alpha(a)] + 2M \epsilon$$

$$< \epsilon$$

$$\epsilon \rightarrow 0$$

$$f \in R(\alpha).$$

Theorem: b.11

Let $f \in \mathcal{P}(x)$ on $[a, b]$. Let P be continuous on $[M, m]$. Let $h(x) = \phi(f(x))$ on $[a, b]$. Let $h \in \mathcal{R}(x)$ on $[a, b]$. Let h be the bounds of $f(x)$ on $[a, b]$; domain of f is $[a(x), \alpha(x)]$ domain of P is $[M, m]$

Proof:

choose $\epsilon > 0$, since ϕ is uniformly continuous on

$[m, M]$ $\exists \delta > 0$ so that

$$|\phi(x) - \phi(y)| < \epsilon \quad \forall x, y \in [m, M] \text{ with } |x - y| < \delta$$

Since $f \in \mathcal{R}(x)$ \exists a partition $P = \{x_0, x_1, \dots, x_n\}$ of $[a, b]$ so that $U(f, P, \alpha) - L(f, P, \alpha) < \delta^2 \rightarrow \textcircled{1}$

Let m_i & M_i be the bounds of f on $[x_{i-1}, x_i]$. Let m_i^* & M_i^* be the bounds of h on $[m_i, M_i]$

Divide the numbers, of $1, 2, \dots, n$ into 2 classes A & B .

$$\exists P \in A, \text{ let } M_i - m_i < \delta < \epsilon \rightarrow \textcircled{2}$$

$$\forall P \in B, \text{ let } M_i - m_i \geq \delta \rightarrow \textcircled{3}$$

For $P \in A$ we have $M_i - m_i < \delta < \epsilon$

$$\Rightarrow M_i^* - m_i^* < \epsilon$$

$$\text{where } M = \sup \{P \mid \phi(x) \mid \rightarrow \textcircled{4}$$

From $\textcircled{2}$ we have $\delta \geq M_i - m_i$

$$\delta \sum_{i=1}^n \Delta x_i \leq \sum_{i \in B} (M_i - m_i) \Delta x_i$$

$$\text{or } \delta \sum_{i \in B} \Delta x_i \leq U(f, P, \alpha) - L(f, P, \alpha) < \delta^2 \text{ by } \textcircled{1}$$

$$\text{or } \sum_{i \in B} \Delta x_i < \delta < \epsilon \rightarrow \textcircled{5}$$

consider $U(P, f, \alpha) - L(P, f, \alpha)$

$$= \sum_{i \in A} (M_i^* - m_i^*) \Delta x_i + \sum_{i \in B} (M_i^* - m_i^*) \Delta x_i$$

$$\leq \epsilon [\alpha(b) - \alpha(a)] + 2M \sum_{i \in B} \Delta x_i$$

by (2).

$$\leq \epsilon [\alpha(b) - \alpha(a)] + 2M\epsilon \rightarrow (5)$$

$$< \epsilon [\alpha(b) - \alpha(a) + 2M]$$

$\Rightarrow 0$ as $\epsilon \rightarrow 0$

$\Rightarrow h(x) \in R(\alpha)$

$h \in R(\alpha)$.

Properties of the R. S. Integral

Theorem: 6.12.

i) If $f_1 \in R(\alpha)$ and $f_2 \in R(\alpha)$ p.t. $f_1 + f_2 \in R(\alpha)$.

Proof:

we have $\sup(f_1 + f_2) \leq \sup f_1 + \sup f_2$

and $\inf(f_1 + f_2) \geq \inf f_1 + \inf f_2$

since $f_2 \in R(\alpha)$

$\therefore U(P_2, f_2, \alpha) - L(P_2, f_2, \alpha) < \epsilon$

for a given ϵ and corresponding to partition

$P_2 \rightarrow (1)$.

Let $P = P_1 \cup P_2$ a refinement of both P_1 & P_2

we know that the inequality (1) are true for the finite partition P .

we get $U(P, f_1, \alpha) - L(P, f_1, \alpha) < \epsilon$

$$U(P, f_2, \alpha) - L(P, f_2, \alpha) < \epsilon$$

Adding we get,

$$U(P, f_1 + f_2, \alpha) - L(P, f_1 + f_2, \alpha) < 2\epsilon \rightarrow 0 \text{ as } \epsilon \rightarrow 0$$

$$\Rightarrow f_1 + f_2 = f \in R(\alpha).$$

ii) To show that $\int_a^b (f_1 + f_2) d\alpha = \int_a^b f_1 d\alpha + \int_a^b f_2 d\alpha$.

Proof:

we have

$$U(P, f_1, \alpha) < \int_a^b f_1 d\alpha + \epsilon \rightarrow \text{a result.}$$

$$U(P, f_2, \alpha) < \int_a^b f_2 d\alpha + \epsilon \rightarrow \text{a result}$$

Adding we get,

$$U(P, f_1 + f_2, \alpha) < \int_a^b f d\alpha \text{ for } f_1 + f_2.$$

$$\leq U(P, f_1, \alpha) + U(P, f_2, \alpha) \text{ for}$$

$$\sup f_1 + f_2 \leq \sup f_1 + \sup f_2$$

$$\leq \int_a^b f_1 d\alpha + \epsilon + \int_a^b f_2 d\alpha + \epsilon$$

$$\int_a^b (f_1 + f_2) d\alpha \leq \int_a^b f_1 d\alpha + \int_a^b f_2 d\alpha + 2\epsilon \rightarrow \textcircled{1}$$

write $0 - f_1$ for f_1 , and $-f_2$ for f_2 in $\textcircled{1}$ we get,

$$\int_a^b (-f_1 - f_2) d\alpha \leq -\int_a^b f_1 d\alpha - \int_a^b f_2 d\alpha.$$

$$\text{or) } -\int_a^b (f_1 + f_2) d\alpha \leq -\int_a^b f_1 d\alpha - \int_a^b f_2 d\alpha.$$

$$\text{or) } \int_a^b (f_1 + f_2) d\alpha \geq \int_a^b f_1 d\alpha + \int_a^b f_2 d\alpha \rightarrow \textcircled{2}$$

from ② & ③ we get.

$$\int_a^b (f_1 + f_2) dx = \int_a^b f_1 dx + \int_a^b f_2 dx.$$

iii) If $f \in R(a, b)$ p.t. $(cf) \in R(a, b)$ where c is a constant and s.t. $\int_a^b cf dx = c \int_a^b f dx$.

Proof:

Since $f \in R(a, b)$

$$\int_a^b f dx = \lim_{n \rightarrow \infty} U(f, P_n, \alpha)$$

where P_n is a sequence of finer and finer partition consider.

of finer and finer partition consider.

$$\begin{aligned} \int_a^b cf dx &= \lim_{n \rightarrow \infty} U(cf, P_n, \alpha) \\ &= c \lim_{n \rightarrow \infty} U(f, P_n, \alpha) \\ &= c \int_a^b f dx. \end{aligned}$$

b) If $f_1(x) \leq f_2(x)$ on $[a, b]$ p.t. $\int_a^b f_1 dx \leq \int_a^b f_2 dx$.

Proof:

$$\int_a^b f_1 dx = \lim_{n \rightarrow \infty} U(P_n, f_1, \alpha)$$

[where P_n is a sequence of finer and finer partition]

of finer and finer partition]

$$= \lim_{n \rightarrow \infty} \sum_{i=1}^n m_i \Delta x_i$$

where $M_i = \sup$ of f_1 in Δx_i

$$\leq \lim_{n \rightarrow \infty} \sum_{i=1}^n M_i' \Delta x_i$$

where $M_i' = \sup$ of f_2 in Δx_i .

for $M' \in M$ by data.