

Theorem :- If  $f$  is monotonic in  $[a, b]$  then it is integrable in  $[a, b]$ .

Proof :- Clearly,  $f$  is bounded and  $f(a) \leq f(b)$  are its two bounds.

Let  $\epsilon$  be any positive number and  $P = \{a = x_0, x_1, \dots, x_n = b\}$  be any partition of  $[a, b]$  such that length of each sub-interval is  $< \frac{\epsilon}{f(b) - f(a) + 1}$

Let  $\delta_r = x_r - x_{r-1}$

Here  $M_r = f(x_r)$

$m_r = f(x_{r-1})$

$I_r = [x_{r-1}, x_r]$

we have,

$$\begin{aligned} \omega(P, f) &= \sum (M_r - m_r) \delta_r \\ &= \sum \{ f(x_r) - f(x_{r-1}) \} \delta_r \\ &< \frac{\epsilon}{f(b) - f(a) + 1} \sum_{r=1}^n \{ f(x_r) - f(x_{r-1}) \} \\ &= \frac{\epsilon}{f(b) - f(a) + 1} [f(b) - f(a)] < \epsilon \end{aligned}$$

Hence,  $f$  is integrable in  $[a, b]$ .

Ques: Give an example of a Riemann integrable  $f$  on  $[0, 1]$  which is not monotonic in  $[0, 1]$ .

Solus: Let  $f(x) = |x - \frac{1}{2}|$ ,  $\forall x \in [0, 1]$

Here  $f(x)$  is monotonic decreasing in  $[0, \frac{1}{2}]$  and monotonic increasing in  $[\frac{1}{2}, 1]$ .

Hence  $f$  is not monotonic in  $[0, 1]$ . Since  $f$  is continuous in  $[0, 1]$ , therefore it is integrable.

Ques: Show by an example that every bounded  $f$  need not be integrable.

Let  $f(x)$  be defined on  $[a, b]$  as follows

$$f(x) = \begin{cases} 0, & \text{when } x \text{ is rational} \\ 1, & \text{when } x \text{ is irrational} \end{cases}$$

Show that  $f$  is not integrable on  $[a, b]$ .

$$\begin{aligned} \text{Ans: } U(P, f) &= \sum_{r=1}^n M_r \delta_r & , & \quad L(P, f) = \sum_{r=1}^n m_r \delta_r \\ &= \sum_{r=1}^n \delta_r = b-a & , & \quad = 0 \end{aligned}$$

$$\int_a^b f dx = \lim U(P, f) = b-a$$

$$\int_a^b f dx = \lim L(P, f) = 0$$

Since  $\int_a^b f dx \neq \int_{-a}^b f dx$

Hence  $f \notin R$

Abel's Lemma :-

(i) If  $a_1, a_2, \dots, a_n$  is a monotonically decreasing set of  $n$  positive numbers and,

(ii)  $v_1, v_2, \dots, v_n$  is a set of any  $n$  numbers &

(iii)  $k, K$  are two numbers such that  $k < v_1 + v_2 + \dots + v_p < K$ , for  $1 \leq p \leq n$

then  $a_1 k < \sum_{r=1}^n a_r v_r < a_1 K$ .