Assignment 6 MAT 257

Q7:

It suffices to show that any increasing function is integrable. Let $\varepsilon > 0$. Choose partition P of [a,b] such that for each $S \in P$, $vol(S) < \frac{\varepsilon}{f(b)-f(a)}$. If we let each $S = [x_i, x_{i+1}]$ we compute that

$$\begin{split} &U(f,P)-L(f,P)\\ &=\sum_{S\in P}[M_S(f)-m_S(f)]\cdot vol(S)\\ &=\sum_{S\in P}[f(x_i)-f(x_{i-1})]\cdot vol(S) \\ &=f(b)-f(a)\cdot vol(S) \end{split} \qquad \text{(since f is increasing it attains sup and inf on boundary of S)}\\ &<\varepsilon \end{split}$$

Since f is integrable the set of discontinuities must be of measure 0 by Spivak theorem 3-8.