

Q4:

Suppose that f is integrable. Choose partition P such that $U(f, P) - L(f, P) < \varepsilon$. For any $S \in P$ we have that

$$M_S(|f|) - m_S(|f|) \leq M_S(f) - m_S(f)$$

Therefore

$$U(|f|, P) - L(|f|, P) = \sum_{S \in P} [M_S(|f|) - m_S(|f|)] \cdot \text{vol}(S) \leq \sum_{S \in P} [M_S(f) - m_S(f)] \cdot \text{vol}(S) < \varepsilon$$

hence $|f|$ is integrable. We now want to show that $|\int_A f| \leq \int_A |f|$. We have

$$\begin{aligned} \left| \int_A f \right| &= \left| \inf U(f, P) \right| \\ &\leq \inf |U(f, P)| && \text{(from discussion in class)} \\ &= \inf \left| \sum_{S \in P} M_S(f) \cdot \text{vol}(S) \right| \\ &\leq \inf \sum_{S \in P} |M_S(f)| \cdot \text{vol}(S) \\ &\leq \inf \sum_{S \in P} M_S(|f|) \cdot \text{vol}(S) \\ &= \int_A |f| \end{aligned}$$

As desired.