

Q1a:

Let P be a partition of A . We have that

$$\begin{aligned}
 m_S(f) + m_S(g) &= \inf_{x \in S} f(x) + \inf_{x \in S} g(x) \\
 &\leq \inf_{x \in S} (f + g)(x) && \text{by discussion in lecture 25} \\
 &= m_S(f + g)
 \end{aligned}$$

And similiarly, $M_S(f + g) \leq M_S(f) + M_S(g)$. Therefore we have that

$$\begin{aligned}
 L(f, P) + L(g, P) &= \sum_{S \in P} \inf_{x \in S} f(x) \cdot \text{vol}(S) + \sum_{S \in P} \inf_{x \in S} g(x) \cdot \text{vol}(S) \\
 &\leq \sum_{S \in P} \inf_{x \in S} (f + g) \cdot \text{vol}(S) \\
 &= L(f + g, P)
 \end{aligned}$$

Similiarly we have $U(f + g, P) \leq U(f, P) + U(g, P)$.

1b:

Choose partitions P_1 and P_2 such that $U(f, P_1) - L(f, P_1) < \frac{\varepsilon}{2}$ and $U(g, P_2) - L(g, P_2) < \frac{\varepsilon}{2}$. Let P_3 be a partition which refines P_1 and P_2 , now by 1a we have that

$$U(f + g, P_3) - L(f + g, P_3) \leq U(f, P_1) + U(g, P_2) - L(f, P_1) - L(g, P_2) < \varepsilon$$

Thus if f and g are integrable so is $f + g$. We also have that

$$L(f) + L(g) \leq L(f + g) \leq U(f + g) \leq U(f) + U(g)$$

which implies that $\int_A (f + g) = \int_A f + \int_A g$

1c:

Let $c \in \mathbb{R}$. It suffices to check 3 cases, $c < 0, c = 0, c > 0$. When $c = 0$ the statement is trivially true, since $\int_A 0 \cdot f = 0 = 0 \cdot \int_A f$. If $c > 0$, let $\varepsilon > 0$. Choose partition P such that $U(f, P) - L(f, P) < \frac{\varepsilon}{c}$. We compute

$$\begin{aligned}
 U(cf, P) - L(cf, P) &= \sum_{S \in P} [M_S(cf) - m_S(cf)] \cdot \text{vol}(S) \\
 &= \sum_{S \in P} c[M_S(f) - m_S(f)] \cdot \text{vol}(S) \\
 &= c[U(f, P) - L(f, P)] \\
 &< \varepsilon
 \end{aligned}$$

Now suppose that $c < 0$, Let $\varepsilon > 0$. Choose a partition P such that $U(cf, P) - L(cf, P) < -\frac{\varepsilon}{c}$. we compute

$$\begin{aligned}
 U(cf, P) - L(cf, P) &= \sum_{S \in P} [M_S(cf) - m_S(cf)] \cdot \text{vol}(S) \\
 &= \sum_{S \in P} [c \cdot m_S(f) - c \cdot M_S(f)] \cdot \text{vol}(S) && \text{since multiplying by } c \text{ below } 0 \text{ swaps sup and inf} \\
 &= \sum_{S \in P} -c \cdot [M_S(f) - m_S(f)] \cdot \text{vol}(S) \\
 &< \varepsilon
 \end{aligned}$$

Hence for any constant c we have that if f integrable, so is cf . By above we know that

$$c[U(f, P) - L(f, P)] = U(cf, P) - L(cf, P) < \varepsilon$$

Since this is true for all $\varepsilon > 0$, it must be that $\int_A cf = c \int_A f$