

Q2:

" \implies " Suppose that f is integrable, and let P be a partition of A . Since f integrable, by Spivak Theorem 3-8, it is continuous except on a set of measure 0. Let E be such set. For any $S \in P$ we claim that f is continuous on it except perhaps on a set of measure 0. Clearly if S is disjoint from E , then $f|_S$ will be continuous on S and hence integrable. If S contains any points from E , then $S \cap E$ will be of measure 0 since any subset of a set of measure 0 is also measure 0. Hence $f|_S$ will be integrable on S . We now claim that $\int_A f = \sum_{S \in P} \int_S f|_S$. If we take χ_S to be the characteristic function of $S \in P$, we compute

$$\begin{aligned}
 & \int_A f \\
 &= \int_A \sum_{S \in P} \chi_S \cdot f && \text{rewriting } f \text{ as sum of its restrictions} \\
 &= \sum_{S \in P} \int_A \chi_S f && \text{by question 1} \\
 &= \sum_{S \in P} \int_S f|_S
 \end{aligned}$$

As desired.

" \impliedby " Suppose that P is a partition of A , and each $f|_S$ is integrable on S for each $S \in P$. By spivak 3-8, we have that each $f|_S$ is continuous except on some measure 0 set E_S . Let $E = \bigcup_{S \in P} E_S$. By spivak theorem 3-4, E will have measure 0. We can now express f in terms of each $f|_S$. We define $\tilde{f}|_S : A \rightarrow \mathbb{R}$ as any function which is equal to $f|_S$ on S . We can write $f = \sum_{S \in P} \chi_S \tilde{f}|_S$, where χ_S is the characteristic function of S . Thus f will be continuous except on E , a set of measure 0 and perhaps along the finite union of the boundaries of each S . From discussion in class, we know that the boundary of a rectangle is of measure 0 so the union over all the boundaries of subrectangles of P will be measure 0. Hence f will be integrable. Using the linearity of the integral shown in question 1, we compute $\int_A f$ as

$$\int_A f = \int_A \sum_{S \in P} \chi_S \tilde{f}|_S = \sum_{S \in P} \int_A \chi_S \tilde{f}|_S = \sum_{S \in P} \int_S f|_S$$