

4. continued...

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(5)

Recall that for any step function $f: [a, b] \rightarrow \mathbb{R}$

$$\int_a^b f \, dx = \sum_{i=1}^N c_i (x_i - x_{i-1})$$

So we can write

$$\int_a^b f_2(x) \, dx - \int_a^b f_1(x) \, dx = \sum_{i=1}^N f(x_i)(x_i - x_{i-1}) - \sum_{i=1}^N f(x_{i-1})(x_i - x_{i-1})$$

$$= \sum_{i=1}^N (f(x_i) - f(x_{i-1}))(x_i - x_{i-1})$$

because f is strictly increasing

$f(x_i) - f(x_{i-1}) > 0 \quad \forall i$ so since we can make $(x_i - x_{i-1})$ arbitrarily small, we

can make $\sum_{i=1}^N (f(x_i) - f(x_{i-1}))(x_i - x_{i-1})$

arbitrarily small and thus

$$\int_a^b f_2(x) - f_1(x) \, dx < \epsilon.$$

Therefore if f is strictly increasing
on $[a, b]$ it is integrable.

