

4. continued

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(5)

Recall that \forall step function $f: [a, b] \rightarrow \mathbb{R}$
 $\int_a^b f(x) dx = \sum_{i=1}^N C_i (x_i - x_{i-1})$ where C_i is are heights of each step

Thus we can say

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

Now if we ~~also~~ know that $x_i - x_{i-1} \leq \delta$
the width so

$\Rightarrow \delta \sum_{i=1}^N f(x_i) - f(x_{i-1}) = \delta (f(x_a) - f(x_b))$
strictly because δ is $\leq x_i - x_{i-1}$ can be bigger than $x_i - x_{i-1}$

Thus if $\delta = \frac{\epsilon}{f(x_a) - f(x_b)}$ then

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

