

② Let $D = [a, b]$ and $f: D \rightarrow \mathbb{R}$ be a convex or concave C^2 class function.

[Note:-

Considering 'S' notation as 'u' ($\xi = u$)]

Given:- $|f'(x)| \geq \mu \quad \forall x \in D$
 $\mu > 0$

Proove:- $\left| \int_a^b e^{if(x)} dx \right| \leq \frac{2}{\mu}$

Sol:- $\left| \int_a^b e^{if(x)} dx \right| \leq \frac{2}{\mu} \Rightarrow \left| \int_a^b e^{if(x)} dx \right| \times \mu \leq 2$

$\Rightarrow \left| \int_a^b e^{if(x)} \times \mu dx \right| \leq 2$ is the inequality to be Proved.

L.H.S:- $\left| \int_a^b e^{if(x)} \cdot \mu dx \right| \leq \left| \int_a^b e^{if(x)} |f'(x)| dx \right|$

(\because given that $\mu \leq |f'(x)|$)

Let $t = f(x)$

$dt = f'(x) dx$

[\because we need absolute value, $f(x)$ being either convex or concave and respective $f'(x) = +ve/-ve$ we can show for modulus]

$\int_a^b e^{if(x)} f'(x) dx = \int_{f(a)}^{f(b)} e^{it} dt \quad [\because t = f(x)]$

$= \int_c^d (\cos t + i \sin t) dt \quad \begin{bmatrix} d = f(b) \\ c = f(a) \end{bmatrix}$

$= \left[\sin t \right]_c^d - i \left[\cos t \right]_c^d$

$$= \sin d - \sin c - i \cos d + i \cos c$$

$$= 2 \cos\left(\frac{D+C}{2}\right) \sin\left(\frac{D-C}{2}\right) - 2i \sin\left(\frac{D+C}{2}\right) \sin\left(\frac{D-C}{2}\right)$$

$$= 2 \sin\left(\frac{D-C}{2}\right) \left[\cos\left(\frac{D+C}{2}\right) - i \sin\left(\frac{D+C}{2}\right) \right]$$

$$\therefore \int_C^D e^{it} dt = 2 \sin\left(\frac{D-C}{2}\right) \times e^{-i\left(\frac{D+C}{2}\right)} \quad [\because e^{-i\theta} = \cos\theta - i\sin\theta]$$

$$\left| \int_a^b e^{if(x)} f'(x) dx \right| = \left| \int_C^D e^{it} dt \right| = \left| 2 \sin\left(\frac{D-C}{2}\right) \times e^{-i\left(\frac{D+C}{2}\right)} \right| \rightarrow \textcircled{1}$$

Absolute value of $e^{-i\theta}$ is $\sqrt{\cos^2\theta + \sin^2\theta} = 1$,

So, $\textcircled{1}$, yields an absolute value $\left| 2 \sin\left(\frac{D-C}{2}\right) \right| \times \left| e^{-i\left(\frac{D+C}{2}\right)} \right|$
 $= 2 \left| \sin\left(\frac{D-C}{2}\right) \right|$

we know $-1 \leq \sin\theta \leq 1 \Rightarrow \cancel{2} 2 \left| \sin\left(\frac{D-C}{2}\right) \right| \leq 2$

$$\therefore \left| \int_a^b e^{if(x)} f'(x) dx \right| = 2 \left| \sin\left(\frac{D-C}{2}\right) \right| \leq 2$$

$$\Rightarrow \left| \int_a^b e^{if(x)} f'(x) dx \right| \leq 2 \quad [\because u \leq |f'(x)|]$$

$$\Rightarrow \left| \int_a^b e^{if(x)} u dx \right| \leq 2$$

$$\Rightarrow \left| \int_a^b e^{if(x)} dx \right| \leq \frac{2}{u}, \text{ hence proved.}$$