

(1.1) $f: [a, b] \rightarrow \mathbb{R}$ monotone acotada.

$$\mathcal{P}_n = \left\{ a + \underbrace{\frac{b-a}{n} \cdot i}_{t_i} \right\}_{i=0}^n$$

$$S(\mathcal{P}_n, f) = \sum_{i=1}^n \frac{b-a}{n} f(t_{i-1})$$

Para $\varepsilon > 0$

Teorema. Una función $f: [a, b] \rightarrow \mathbb{R}$ acotada es Riemann-integrable si y sólo si $\forall \varepsilon > 0 \exists \mathcal{P} \in \mathcal{P}([a, b])$ tal que $U(f, \mathcal{P}) - L(f, \mathcal{P}) < \varepsilon$.

$$U(f, \mathcal{P}_n) = \frac{b-a}{n} \sum_{i=1}^n M_i \leq \frac{(b-a)}{n} \sum_{i=1}^n f(t_i)$$

WLOG, f monotone creciente $\max\{f(x) : x \in [t_{i-1}, t_i]\} = f(t_i)$

$$L(f, \mathcal{P}_n) = \frac{b-a}{n} \sum_{i=1}^n f(t_{i-1}) = \frac{b-a}{n} \sum_{i=0}^{n-1} f(t_i)$$

$$\Rightarrow U(f, \mathcal{P}_n) - L(f, \mathcal{P}_n) = \frac{b-a}{n} (f(b) - f(a)) \xrightarrow{n \rightarrow \infty} 0$$

(1.2) $f_n \xrightarrow[n \rightarrow \infty]{\text{unif}} f \Leftrightarrow \text{Dado } \varepsilon > 0 \exists n_0 : \forall n \geq n_0, x \in [a, b]$

$$|f_n(x) - f(x)| < \frac{\varepsilon}{3(b-a)}$$

Usado, (*)

$$U(f, \mathcal{P}_m) - L(f, \mathcal{P}_m) = \frac{b-a}{m} \sum_{i=1}^m (M_i^f - m_i^f) =$$

$$\leq \frac{b-a}{m} \sum_{i=1}^m \left((M_i^f - M_i^{f_n}) + (M_i^{f_n} - m_i^{f_n}) + (m_i^{f_n} - m_i^f) \right)$$

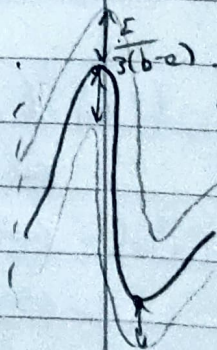
$$M_i^{f_n} \leq M_i^f + \frac{\varepsilon}{3(b-a)} \quad m_i^{f_n} \geq m_i^f - \frac{\varepsilon}{3(b-a)}$$

$$\leq \frac{b-a}{m} \sum_{i=1}^m \frac{2\varepsilon}{3(b-a)} + \frac{b-a}{m} \sum_{i=1}^m (M_i^{f_n} - m_i^{f_n})$$

$$U(f_n, \mathcal{P}_m) - L(f_n, \mathcal{P}_m) < \frac{\varepsilon}{3}$$

para m suficientemente grande

$$< \frac{2}{3}\varepsilon + \frac{\varepsilon}{3} = \varepsilon \rightarrow$$



(1.4) $\mathbb{Q} \cap [0,1]$ denso y medida nula

Sea $A = \{a_n\}_{n=1}^{\infty} \subset \mathbb{R}$ conjunto numerable

$$I_{n,\varepsilon} = \left(a_n - \frac{\varepsilon}{2^{n+1}}, a_n + \frac{\varepsilon}{2^{n+1}}\right) \subset \mathbb{R}$$

$$A \subset \bigcup_{n=1}^{\infty} I_{n,\varepsilon}, \quad |I_{n,\varepsilon}| = \frac{\varepsilon}{2^n}$$

$$\Rightarrow \sum_{n=1}^{\infty} |I_{n,\varepsilon}| = \varepsilon \xrightarrow{\varepsilon \rightarrow 0} 0$$

(1.5) $A = \bigcup_{n=1}^{\infty} A_n$, $m^*(A_n) = 0$. Para cada n podemos encontrar

$\Rightarrow \exists \{I_{n,k}\}_{k=1}^{\infty}$ intervalos tales que

$$\sum_{k=1}^{\infty} |I_{n,k}| < \frac{\varepsilon}{2^n}$$

Por tanto, $\{I_{n,k}\}_{n,k=1}^{\infty}$ es una familia de intervalos

con cardinalidad numerable, tal que

$$0 \leq \sum_{n,k=1}^{\infty} |I_{n,k}| = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} |I_{n,k}| < \sum_{n=1}^{\infty} \frac{\varepsilon}{2^n} = \varepsilon \xrightarrow{n \rightarrow \infty} 0$$

(1.6) (X, \mathcal{T}) e.t., $A \subset X$ es denso (en X)

$$\Leftrightarrow \bar{A} = X$$

$$\Leftrightarrow (A \subset B, B \text{ cerrado} \Rightarrow B = X)$$

$$\Leftrightarrow \forall V \in \mathcal{T}, A \cap V = \emptyset \Rightarrow V = \emptyset$$

\Rightarrow Sup $A \subset [0,1]$, $m^*(A) = 1$, A no denso

$\Rightarrow \exists$ Vabierto, $V = (a,b) \subset [0,1]$ tal que $(a < b)$
 $A \cap (a,b) = \emptyset, (a,b) \neq \emptyset$

$$\Rightarrow [0,a] = I_1, I_2 = [b,1] \text{ para } I_n = \left[0, \frac{\min(a,b-a)}{2^n}\right] \quad n \geq 2$$

$$A \subset \bigcup_{n=1}^{\infty} I_n = [0,1] \setminus (a,b), \quad \sum_{n=1}^{\infty} |I_n| = \frac{\min(a,b-a)}{4} + 1 - (b-a)$$

$$\Rightarrow \sum |I_n| \leq \frac{b-a}{4} - (b-a) + 1 = 1 - \frac{3}{4}(b-a) < 1$$

Contradice que $1 = \inf_{A \subset \bigcup_{n=1}^{\infty} I_n} \sum |I_n|$

(1.8) $A \cup B \supset B \Rightarrow m^*(A \cup B) \geq m^*(B)$. Para $\varepsilon > 0$,

Como $m^*(A) = 0$, $m^*(B) = m^*(B)$

$\exists \{I_i\}_{i=1}^{\infty}$ recubriendo por intervalos de A

$$\text{tg } \sum_{i=1}^{\infty} |I_i| = \frac{\varepsilon}{2}$$

$\exists \{J_k\}_{k=1}^{\infty}$ rec. por m^* en B :

$$\sum_{k=1}^{\infty} |J_k| = m^*(B) + \frac{\varepsilon}{2}$$

$\{I_i\}_{i=1}^{\infty} \cup \{J_k\}_{k=1}^{\infty}$ recubrimiento numerable por

intervalos de $A \cup B$ con

$$m^*(A \cup B) \leq \sum_{i=1}^{\infty} |I_i| + \sum_{k=1}^{\infty} |J_k| = m^*(B) + \varepsilon$$

$$\Rightarrow m^*(A \cup B) \leq m^*(B) \quad \square$$

(1.9)

$$B_0 = [0, 1] \rightarrow 1$$

$$B_1 = [0, 0.5] \cup [0.6, 1] \rightarrow 1 - 0.1$$

$$B_2 = [0, 0.05] \cup [0.06, 0.15] \cup [0.16, 0.25] \cup [0.26, 0.35] \cup [0.36, 0.45] \cup [0.46, 0.5] \cup [0.6, 0.65] \cup [0.66, 0.75] \cup [0.76, 0.85] \cup [0.86, 0.95] \cup [0.96, 1]$$

$$l(B_0) = 1$$

$$l(B_1) = 0.5 + 0.4 = 0.9$$

$$l(B_2) = 0.05 + 4 \cdot 0.09 + 0.04 + 0.05 + 3 \cdot 0.09 + 0.04 = 0.81$$

$$= 0.1 + 0.08 + 0.54 = 0.72$$

$$l(B_{j+1}) = (0.9)^j \quad B = \bigcap_{j=0}^{\infty} B_j$$

(1.7) Def de compacidad (1.2) EDO

(1.8b) $\rightarrow m^*(CA^c) \leq 1$ porque $CA^c \in [0, 1]$

$$m^*(CA) + m^*(A) \geq m^*(A \cup CA) = 1$$

$$\sum_{i=1}^{\infty} m^*(A_i) = m^*\left(\bigcup_{i=1}^{\infty} A_i\right)$$

$$\Rightarrow m^*(CA) = 1 \quad \square$$

(1.7) $I \subset \mathbb{R}$ intervalo (cerrado) cualquiera. $I = [a, b]$, $a < b$

$\{I_k\}_{k=1}^{\infty}$ recubrimiento finito por intervalos abiertos $\textcircled{*}$

$$\Rightarrow \sum_{k=1}^n |I_k| \geq |I|$$

Demostación de $\textcircled{*}$: I por $\textcircled{*}$ $\exists (a_i, b_i) \in \{I_k\}_{k=1}^{\infty}$ intervalos que contiene a a : $a \in (a_i, b_i)$

Caso 1: $a_1 < a < b < b_1 \rightarrow$ terminamos

Caso 2: $a_1 < a < b_1 < b$

$\Rightarrow b_1 \in [a, b] \Rightarrow \exists (a_2, b_2) \in \{I_k\}_{k=1}^{\infty}$ intervalo

$\hookrightarrow b_1 \in (a_2, b_2)$ con $\begin{cases} a_1 < b_1 < b < b_2 \rightarrow \text{terminamos} \\ a_1 < b_1 < b_2 < b \end{cases}$

$\hookrightarrow b_2 \in I \Rightarrow \exists (a_3, b_3) \in \{I_k\}_{k=1}^{\infty}$: $b_2 \in (a_3, b_3)$ etc

Terminamos cuando el intervalo I -ésimo contiene a b :

$$\sum_{k=1}^n |I_k| \geq \sum_{i=1}^n (b_i - a_i) = b_n - a_1 + \sum_{i=1}^{n-1} (b_i - a_{i+1}) \geq$$

En todo caso, $b_i > a_{i+1}$, por construcción

$$\geq b_n - a_1 \geq b - a = |I| \quad \textcircled{**2}$$

$$(a - \varepsilon, b + \varepsilon) \supset [a, b] \quad \forall \varepsilon > 0$$

Con $I_1'', k \geq 1: I_k = (0, \frac{1}{2^k})$, $|I_k| = \frac{1}{2^k} \Rightarrow \bigcup_{k=1}^{\infty} I_k \supset [a, b]$

$$\Rightarrow \sum_{k=1}^{\infty} |I_k| = b - a + 2\varepsilon + \frac{\varepsilon}{2} \xrightarrow{\varepsilon \rightarrow 0} 0$$

$$\Rightarrow m^*(I) \leq b - a \quad \textcircled{**1}$$

Por ser $[a, b] = I$ compacto, por cada cobertura de I por intervalos $\{I_j\}_{j=1}^{\infty}$ existe un subcubrimiento finito

$$\{I_{j_k}\}_{k=1}^n$$

$$\sum_{j=1}^{\infty} |I_j| \geq \sum_{k=1}^n |I_{j_k}| \geq |I| = b-a \quad (*)2$$

$$\Rightarrow \inf \left\{ \sum_{j=1}^{\infty} |I_j| : \{I_j\} \text{ recubrimiento por intervalos de } I \right\} \geq b-a$$

$$\Rightarrow m^*(I) \geq b-a \quad (*)3$$

$$(*)3, (*)1 \Rightarrow m^*(I) = |I| = b-a.$$

(1.2) Si $f_n \rightarrow f$ unif y f, f_1, f_2, \dots integrables Riemann en $[a, b]$

$$\Rightarrow \lim_{n \rightarrow \infty} \int_a^b f_n = \int_a^b \lim_{n \rightarrow \infty} f_n$$

Por ser unif la convergencia

$$\boxed{\forall \varepsilon > 0 \exists n_0 \in \mathbb{N}: f_n \geq n_0 \quad |f_n(x) - f(x)| < \frac{\varepsilon}{b-a} \quad \forall x \in [a, b]}$$

$$\boxed{\left| \int_a^b f_n(x) dx - \int_a^b f(x) dx \right| \leq \int_a^b |f_n(x) - f(x)| dx < \int_a^b \frac{\varepsilon}{(b-a)} dx = \varepsilon}$$

Tomando lo recuadrado, concluimos que (def. de límite)

$$\int_a^b f_n(x) dx \xrightarrow{n \rightarrow \infty} \int_a^b f(x) dx$$