

# Math 411 Homework 3 Answers

1. Show that if  $f(x)$  is a function whose derivative  $f'(x)$  is monotonic, then  $f'(x)$  is continuous. Hint: use the fact that derivatives satisfy IVT.

Case 1: Assume that  $f'(x)$  exists and that  $x < y$  implies that  $f'(x) \leq f'(y)$  ( $f'$  is increasing). Fix  $c$  and  $\epsilon > 0$  and show that there exists a  $\delta > 0$  such that  $c - \delta < x < c + \delta$  implies that  $f'(c) - \epsilon < f'(x) < f'(c) + \epsilon$ . First, let  $\epsilon_1 < \epsilon$  (this is necessary because  $f'$  is increasing, but not necessarily strictly increasing). Next, pick  $y < c$  arbitrary. Then  $f'(y) \leq f'(c)$  ( $f'$  is increasing) and either  $f'(y) \leq f'(c) - \epsilon_1 \leq f'(c)$  or  $f'(c) - \epsilon_1 \leq f'(y) \leq f'(c)$ . If the first holds, since  $f'$  satisfies the IVT, there exists  $t \in (y, c)$  with  $f'(t) = f'(c) - \epsilon_1$ , let  $c - t = \delta_1$ . If the second holds, let  $\delta_1 = c - y$ . Similarly, pick  $z$  with  $c < z$  arbitrarily. Then since  $f'$  is increasing, either  $f'(c) \leq f'(c) + \epsilon_1 \leq f'(z)$  or  $f'(c) \leq f'(z) \leq f'(c) + \epsilon_1$ . Define  $\delta_2$  as either  $z - c$  with  $f'(s) = f'(c) + \epsilon_1$  if the first holds or as  $z - c$  if the second holds. Then let  $\delta = \min\{\delta_1, \delta_2\}$ .

Then if  $c - \delta \leq c - \delta_1 < x < c + \delta_2 \leq c + \delta$ , then, by all of the above inequalities,

$$f'(c) - \epsilon < f'(c) - \epsilon_1 \leq f'(c - \delta_1) \leq f'(x) \leq f'(c + \delta_2) \leq f'(c) + \epsilon_1 < f'(c) + \epsilon$$

so we are done!

Case 2 is very similar ( $f'$  is now decreasing, so any inequalities involving  $f'$  become  $\geq$  instead of  $\leq$ ). For example, our final inequality becomes

$$f'(c) - \epsilon < f'(c) - \epsilon_1 \leq f'(c + \delta_1) \leq f'(x) \leq f'(c - \delta_2) \leq f'(c) + \epsilon_1 < f'(c) + \epsilon$$

2. **L'Hôpital's rule** Suppose that  $f$  is defined in a neighborhood of  $x$  and suppose that  $f''(x)$  exists. Show that

$$\lim_{h \rightarrow 0} \frac{f(x+h) + f(x-h) - 2f(x)}{h^2} = f''(x)$$

Show by example that the limit may exist even if  $f''(x)$  does not (for the example,  $f'(x)$  may not exist either, but  $f(x)$  is always defined).

Lets first try to do this without theorems (naively). We know that  $f''(x)$  exists, so  $f'(x)$  must exist as well and therefore,

$$f''(x) = \lim_{t \rightarrow 0} \frac{\lim_{h \rightarrow 0} \frac{f((x+t)+h) - f(x+t)}{h} - \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}}{t}$$

$$f''(x) = \lim_{t \rightarrow 0} \frac{\lim_{h \rightarrow 0} \left( \frac{f((x+t+h) - f(x+t))}{h} - \frac{f(x+h) - f(x)}{h} \right)}{t}$$

$$f''(x) = \lim_{t \rightarrow 0} \frac{\lim_{h \rightarrow 0} \left( \frac{f((x+t+h) - f(x+t) - f(x+h) + f(x))}{h} \right)}{t}$$

$$f''(x) = \lim_{t \rightarrow 0} \lim_{h \rightarrow 0} \frac{f((x+t+h) - f(x+t) - f(x+h) + f(x))}{h \cdot t}$$

then, somehow, let  $t = -h$ , and

$$f''(x) = \lim_{h \rightarrow 0} \frac{f((x) - f(x-h) - f(x+h) + f(x))}{-h^2} = \lim_{h \rightarrow 0} \frac{f(x+h) + f(x-h) - 2f(x)}{h^2}$$

which is what we wanted to show! So, how to do the ‘somehow’? Well, I didn’t use the implied hint, which is the title of the problem, namely, use L’Hôpital’s rule. Maybe that’s how I can do this!

Notice that  $\lim_{h \rightarrow 0} \frac{f(x+h) + f(x-h) - 2f(x)}{h^2}$  is a limit where (since  $f$  is twice differentiable and therefore differentiable and therefore continuous at  $x = 0$ ), the limit of the numerator is  $\lim_{h \rightarrow 0} f(x+h) + f(x-h) - 2f(x) = f(x) + f(x) - 2f(x) = 0$  and the limit of the denominator is  $\lim_{h \rightarrow 0} h^2 = 0$  so the only remaining condition we need to check in order to use L’Hôpital’s rule on this limit is that the limit of the ratios of the derivatives exists. Namely,  $\lim_{h \rightarrow 0} \frac{f'(x+h) + f'(x-h)}{2h}$  exists.

Notice that this looks a lot like the definition of  $f''(x)$ , namely,

$$\begin{aligned} \lim_{h \rightarrow 0} \frac{f'(x+h) + f'(x-h)(-1)}{2h} &= \frac{1}{2} \lim_{h \rightarrow 0} \left( \frac{f'(x+h) - f'(x) + f'(x) - f'(x-h)}{h} \right) \\ &= \frac{1}{2} \left( \lim_{h \rightarrow 0} \frac{f'(x+h) - f'(x)}{h} + \lim_{h \rightarrow 0} \frac{f'(x) - f'(x-h)}{h} \right) \end{aligned}$$

Now the right half of the sum is just the definition of derivative where we’ve just the points  $(x, f'(x))$  and  $((x-h), f'(x-h))$  to define the secant line and difference in  $y$  over difference in  $x$  is as above.

Therefore, this is  $\frac{1}{2}(f''(x) + f''(x)) = f''(x)$  as we wanted to show.

Notice that a combination of the two methods shows that, at least in this case, we don’t need to take the limits  $h \rightarrow 0$  and  $t \rightarrow 0$  separately. In fact, we can even let  $t = -h$  and approach  $(0,0)$  on the  $h-t$  plane from a single combined direction and get the same answer (provable by another method) as we would by reducing to the line  $h = 0$  first and then approaching  $(0,0)$  along the  $t$  axis (namely  $\lim_{t \rightarrow 0} \lim_{h \rightarrow 0}$ ). For an example why this is so special, look at something like  $\lim_{x \rightarrow 0^+} \lim_{t \rightarrow 0} x^t = 1$ . This limit is only 1 from the particular direction specified and things like switching the limits of integration give different answers. In particular, approaching from  $x = -t$  can give us  $\lim_{t \rightarrow 0} (-t)^t$  which isn’t even well defined!

For example, pick a function which is odd but not twice differentiable at  $x = 0$ . Then  $f(0) = 0$  and  $f(0+h) = -f(0-h)$ , so the limit becomes  $\lim_{h \rightarrow 0} \frac{0}{h^2} = 0$ , but since  $f'$  is not twice differentiable at 0,  $f''(0)$  can’t exist. One easy way to do this is to pick a function that is not continuous at  $x = 0$ , so a piecewise function like  $f(x) = x + 1$  if  $x > 0$ ,  $f(0) = 0$  and  $f(x) = x - 1$  if  $x < 0$ . You can also make an odd function out of any function on  $[0,1)$  which has concavity non-zero at  $x = 0$  (for example  $y = \sqrt{1 - (x-1)^2}$ ). For such a function,  $f'(0)$  may exist, but  $f''(0)$  will not because its left hand and right hand concavity won’t agree.

- 3. Taylor’s theorem** Suppose  $a \in \mathbb{R}$ ,  $f$  is a twice differentiable function on  $(a, \infty)$ , and  $M_0, M_1, M_2$  are the least upper bounds of  $|f(x)|, |f'(x)|, |f''(x)|$  respectively on  $(a, \infty)$ . Prove that  $M_1^2 \leq 4M_0M_2$ . Hint: If  $h > 0$  Taylor’s theorem shows that  $f'(x) = \frac{1}{2h} (f(x+2h) - f(x)) - hf''(\zeta)$  for some  $\zeta \in (x, x+2h)$ . Hence  $|f'(x)| \leq hM_2 + \frac{M_0}{h}$ .

Assume  $M_0$  and  $M_2$  are finite.

Taylor's theorem says that if  $f$  is twice differentiable in  $[a, b]$ , then for any  $\alpha \neq \beta \in [a, b]$ ,  $f(\beta) = f(\alpha) + f'(\alpha)(\beta - \alpha) + \frac{f''(\gamma)}{2}(\beta - \alpha)^2$  for some  $\gamma$  between  $\alpha$  and  $\beta$ .

Further Taylor polynomials should be unnecessary as we are only comparing bounds on  $f$ ,  $f'$ , and  $f''$ .

The hint suggests we should be considering  $(x, x + 2h)$  as  $(\alpha, \beta)$ , so let  $[A, B] \subset (a, \infty)$  and  $(x, x + 2h) \in [A, B]$ . Then Taylor's theorem states that

$$f(x + 2h) = f(x) + f'(x)(2h) + \frac{1}{2}f''(\zeta)(2h)^2 \text{ for some } \zeta \in (x, x + 2h) \text{ or}$$

$$f'(x) = \frac{1}{2h}(f(x + 2h) - f(x) - 2f''(\zeta)h^2) = \frac{f(x + 2h) - f(x)}{2h} - hf''(\zeta). \text{ Taking absolute values gives us}$$

$$|f'(x)| = \left| \frac{f(x + 2h) - f(x)}{2h} - hf''(\zeta) \right| \leq \left| \frac{f(x + 2h) - f(x)}{2h} \right| + |hf''(\zeta)| \leq \frac{M_0 + M_0}{2h} + hM_2 = \frac{M_0}{h} + hM_2$$

which implies that

$$M_1 \leq \frac{M_0}{h} + hM_2 \text{ which holds for all } h > 0.$$

Apparently, we can choose a particular  $h = \sqrt{\frac{M_0}{M_2}}$  and then get

$$M_1 \leq \frac{M_0}{\sqrt{\frac{M_0}{M_2}}} + \sqrt{\frac{M_0}{M_2}}M_2 = 2\sqrt{M_0M_2} \text{ and hence } M_1^2 \leq 4M_0M_2 \text{ (because all of the terms are non-negative, squaring preserves inequalities).}$$

#### 4. Darboux sums

a) Let  $f(x) = x^2 - x$  and let  $P = \{0, \frac{1}{2}, 1, \frac{3}{2}, 2\}$ . Compute  $U(P, f)$  and  $L(P, f)$ .

Please excuse any arithmetic mistakes with these problems. I hope there are none, but it's hard to be sure. First notice that  $\Delta x_1 = \Delta x_2 = \Delta x_3 = \Delta x_4 = \frac{1}{2}$ . Also notice that  $f(x) = x(x - 1)$  so has its global min at  $x = \frac{1}{2}$  and is decreasing then increasing. Therefore,  $M_1 = 0, m_1 = -\frac{1}{4}, M_2 = 0, m_2 = -\frac{1}{4}, M_3 = \frac{3}{4}, m_3 = 0, M_4 = 2, m_4 = \frac{3}{4}$ , so  $U(P, x^2 - x) = \sum_{i=1}^4 M_i \Delta x_i = \frac{11}{8}$  and  $L(P, x^2 - x) = \sum_{i=1}^4 m_i \Delta x_i = \frac{1}{8}$ .

b) Let  $\alpha(x) = x^2$ . Compute  $U(P, f, \alpha)$  and  $L(P, f, \alpha)$ .

$$\Delta \alpha_1 = \frac{1}{4}, \Delta \alpha_2 = \frac{3}{4}, \Delta \alpha_3 = \frac{5}{4}, \Delta \alpha_4 = \frac{7}{4}. \text{ Using the } M_i, m_i \text{ from part a) above, we get}$$

$$U(P, x^2 - x, x^2) = \sum_{i=1}^4 M_i \Delta \alpha_i = 0 \cdot \frac{1}{4} + 0 \cdot \frac{3}{4} + \frac{3}{4} \cdot \frac{5}{4} + 2 \cdot \frac{7}{4} = \frac{71}{16} \text{ and}$$

$$L(P, x^2 - x, x^2) = \sum_{i=1}^4 m_i \Delta \alpha_i = -\frac{1}{4} \cdot \frac{1}{4} + -\frac{1}{4} \cdot \frac{3}{4} + 0 \cdot \frac{5}{4} + \frac{3}{4} \cdot \frac{7}{4} = \frac{17}{16}$$

#### 5. Integrability of lines

a) Use our integrability condition from class ( $f \in \mathcal{R}(\alpha)[a, b]$  if for all  $\epsilon > 0$ , there exists  $P$  partition of  $[a, b]$  such that  $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$ .) to show that  $f(x) = 3x + 1 \in \mathcal{R}[a, b]$  for all  $[a, b]$ . (So for this part, use  $\alpha(x) = x$ .)

We basically did this in class, but here are some details. Let  $[a, b]$  be any (non-empty) interval and fix  $\epsilon > 0$ . We need to show that there exists a partition, and the easiest kind of partition to describe is one with equally spaced subintervals (called a *regular partition*) and then choose the size of the subinterval small based on  $\epsilon$  (and  $[a, b]$ ). Also note that our function is increasing, so if our partition is  $P = \{a = x_0, x_1, x_2, \dots, x_{n-1}, x_n = b\}$ , then the  $i$ th subinterval is  $[x_{i-1}, x_i]$  and  $M_i = 3x_i + 1$  and  $m_i = 3x_{i-1} + 1$ . Let  $\Delta x_i = \frac{b-a}{n}$ .

$$\text{Then } U(P, 3x + 1) = \frac{b-a}{n}(3x_1 + 1 + 3x_2 + 1 + \dots + 3x_n + 1) = \frac{3(b-a)}{n}(x_1 + x_2 + \dots + x_n) + n$$

$$\text{and } L(P, 3x + 1) = \frac{b-a}{n}(3x_0 + 1 + 3x_1 + 1 + \dots + 3x_{n-1} + 1) = \frac{3(b-a)}{n}(x_0 + x_1 + \dots + x_{n-1}) + n$$

and  $U(P, 3x+1) - L(P, 3x+1) = \frac{3(b-a)}{n}(x_n - x_0) = \frac{3(b-a)}{n}(b-a) = \frac{3(b-a)^2}{n}$ . To insure that this will be less than  $\epsilon$ , simply let  $n > \frac{3(b-a)^2}{\epsilon}$ . (Remember, that  $a$  and  $b$  are fixed constants and we fixed  $\epsilon > 0$  as well, so this is a well defined number).

b) Use the same condition to show that  $f \in \mathcal{R}(\alpha)$  for all  $\alpha$  increasing on  $[a, b]$ .

For this one, we will still want to use an equal sized partition (for simplicity), but we can not cancel nearly so easily!

Again, fix  $[a, b]$  and  $\epsilon > 0$  and let  $P = \{a = x_0, x_1, x_2, \dots, x_{n-1}, x_n = b\}$  be our partition of  $[a, b]$  and notice that we are doing this for a fixed  $\alpha(x)$  increasing. Then we can recycle the  $M_i$  and  $m_i$  as above, but  $\Delta\alpha_i = \alpha(x_i) - \alpha(x_{i-1})$  this time, and all we can conclude is that  $\Delta\alpha_i > 0$ .

Then

$$U(P, 3x+1, \alpha) - L(P, 3x+1, \alpha) = \sum_{i=1}^n (3x_i+1)\Delta\alpha_i - \sum_{i=1}^n (3x_{i-1}+1)\Delta\alpha_i = \sum_{i=1}^n 3(x_i - x_{i-1})(\alpha(x_i) - \alpha(x_{i-1}))$$

Now, writing out this sum (and keeping in mind that  $P$  is a regular partition, so  $x_i - x_{i-1} = \frac{b-a}{n}$  for all  $i$ ) we get

$$U(P, f, \alpha) - L(P, f, \alpha) = 3 \frac{b-a}{n} (\alpha(x_1) - \alpha(x_0) + \alpha(x_2) - \alpha(x_1) + \dots + \alpha(x_n) - \alpha(x_{n-1}))$$

which is a telescoping sum, so equal to  $3 \frac{b-a}{n} (\alpha(b) - \alpha(a))$ , so to make this less than  $\epsilon$ , we just need to choose  $n > \frac{3}{\epsilon} (b-a)(\alpha(b) - \alpha(a))$  and since  $a, b, \epsilon, \alpha$  are all fixed, this is certainly possible, so  $f \in \mathcal{R}(\alpha)$ .

6. Let  $\alpha(x) = \begin{cases} 0 & a \leq x \leq c \\ 1 & c < x \leq b \end{cases}$  Show that  $f \in \mathcal{R}(\alpha)$  if and only if  $f$  is continuous from the right at  $x = c$ .

Let  $P$  be a partition of  $[a, b]$  such that  $x_{i-1} = c$ . Then  $\Delta\alpha_1 = 0 - 0 = 0, \dots, \Delta\alpha_{i-1} = 0 - 0 = 0, \Delta\alpha_i = 1 - 0 = 1, \Delta\alpha_{i+1} = 1 - 1 = 0, \dots, \Delta\alpha_n = 1 - 1 = 0$ . Therefore,  $L(P, f, \alpha) = \sum_{k=1}^n m_k \Delta\alpha_k = m_i$  and  $U(P, f, \alpha) = \sum_{k=1}^n M_k \Delta\alpha_k = M_i$  where  $m_i = \inf\{f(x) \mid c \leq x \leq x_i\}$  and  $M_i = \sup\{f(x) \mid c \leq x \leq x_i\}$ . Therefore,  $\int_a^b f(x) d\alpha = \sup\{m_i \mid m_i = \inf\{f(x) \mid c \leq x \leq x_i\}, c < x_i\}$  and  $\int_a^b f(x) d\alpha = \inf\{M_i \mid M_i = \sup\{f(x) \mid c \leq x \leq x_i\}, c < x_i\}$

Notice that if  $c < x_i < x'_i$ , then  $[c, x_i] \subsetneq [c, x'_i]$  and therefore  $m_i \geq m'_i$  since we are taking an infimum over a strictly smaller set and similarly  $M_i \leq M'_i$ .

$\Rightarrow$  Assume that for all  $\epsilon_1 > 0$ , there exists  $P^*$  partition of  $[a, b]$  such that  $U(P^*, f, \alpha) - L(P^*, f, \alpha) < \tilde{\epsilon}$ , show that for all  $\epsilon > 0$ , there exists a  $\delta > 0$  such that  $c \leq x < c + \delta$  implies that  $f(c) - \epsilon < f(x) < f(c) + \epsilon$  (namely,  $f$  is right continuous at  $x = c$ ).

Fix  $\epsilon > 0$  and pick  $\epsilon > \epsilon_1 > 0$ . Let  $P^*$  be such that  $U(P^*, f, \alpha) - L(P^*, f, \alpha) < \epsilon_1$ . Let  $P$  be the refinement of  $P^*$  given by  $P = P^* \cup \{c\}$ . Then  $U(P, f, \alpha) - L(P, f, \alpha) = M_i - m_i < \epsilon_1$  where  $M_i$  and  $m_i$  are defined as above. Then since  $c \in [c, x_i]$ ,  $m_i \leq f(c) \leq M_i$ , and since  $M_i - m_i < \epsilon_1$ ,  $f(c) - \epsilon < f(c) - \epsilon_1 \leq m_i \leq f(x) \leq M_i \leq f(c) + \epsilon_1 < f(c) + \epsilon$ . Let  $\delta = x_i - c$  and we are done.

$\Leftarrow$  Assume that for all  $\epsilon_1 > 0$ , there exists  $\delta_1 > 0$  such that  $c \leq x < c + \delta_1$  implies that  $f(c) - \epsilon_1 < f(x) < f(c) + \epsilon_1$ . Prove that for all  $\epsilon > 0$ , there exists a partition  $P$  such that  $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$ .

Fix  $\epsilon > 0$  and let  $\epsilon_1 = \epsilon/2$ . Then pick  $0 < \delta < \delta_1$  where  $\delta_1$  is as above. Let  $P = \{a, c, c + \delta, b\}$ . Then  $U(P, f, \alpha) = \sup\{f(x) \mid c \leq x \leq c + \delta\}$  and  $L(P, f, \alpha)$  is the infimum of the same set. Since for all  $x \in [c, c + \delta] \subset [c, c + \delta_1]$ ,  $f(x) \in (f(c) - \epsilon/2, f(c) + \epsilon/2)$ , we must have that  $f(c) - \epsilon/2 < m_i$  and  $M_i < f(c) + \epsilon/2$ . Therefore,  $U(P, f, \alpha) - L(P, f, \alpha) = M_i - m_i < f(c) + \epsilon/2 - (f(c) - \epsilon/2) = \epsilon$  which is what we wanted to show.

## 7. Riemann vs Riemann-Stieltjes Integration

- a) Let  $\alpha$  increasing on  $[a, b]$  with  $x_0 \in [a, b]$  and  $\alpha$  continuous at  $x_0$ . Let  $f(x_0) = 1$  and  $f(x) = 0$  if  $x \neq x_0$ . Prove that  $f \in \mathcal{R}(\alpha)$  and  $\int_a^b f(x) d\alpha = 0$ .

Since  $f$  is continuous away from  $x_0$  and  $\alpha$  increasing is continuous at  $x_0$ ,  $f \in \mathcal{R}(\alpha)$ . Also,  $L(P, f, \alpha) = 0$  for all partitions  $P$  of  $[a, b]$ . (To see this, let  $x_0$  in the  $i$ th subinterval  $[x_{i-1}, x_i]$ . Since  $x_{i-1} < x_i$ , there exists  $x \in [x_{i-1}, x_i]$  with  $x \neq x_0$ , so  $m_i = 0$  and  $m_j = 0$  for  $i \neq j$ , so  $L(P, f, \alpha) = 0$  no matter what  $\alpha$  is.) Therefore,  $\int_a^b f(x) d\alpha = 0$  and since  $f \in \mathcal{R}(\alpha)$ ,  $\int_a^b f d\alpha = \overline{\int_a^b f d\alpha} = \int_a^b f d\alpha = 0$ .

- b) Suppose that  $f(x) \geq 0$ ,  $f$  is continuous on  $[a, b]$  and  $\int_a^b f(x) dx = 0$ . Prove that  $f(x) = 0$  for all  $x \in [a, b]$ .

*Proof by contradiction.* Assume that there exists  $x_0 \in [a, b]$  with  $f(x_0) > 0$ . Since  $f$  is continuous on  $[a, b]$ , there exists  $\delta > 0$  such that  $|x - x_0| < \delta$  implies that  $|f(x) - f(x_0)| < \frac{f(x_0)}{2}$ . Let  $P$  be a partition of  $[a, b]$  such that  $x_{i-1} = x_0 - \delta$  and  $x_i = x_0 + \delta$ . Then  $L(P, f) = m_1\Delta x_1 + m_2\Delta x_2 + \cdots + m_i2\delta + \cdots + m_n\Delta x_n \leq \frac{f(x_0)}{2}\delta$  (since  $m_k \geq 0$ ,  $\Delta x_k > 0$  and  $\frac{f(x_0)}{2} \leq f(x) \leq \frac{3f(x_0)}{2}$  for all  $x_0 - \delta \leq x \leq x_0 + \delta$ ). Therefore,  $\int_a^b f(x) dx = \sup\{L(P, f) \mid P\} \geq \frac{1}{2}f(x_0)\delta > 0$  which is a contradiction to our assumption that  $\int_a^b f(x) dx = \underline{\int_a^b f(x) dx} = 0$ .

8. Let  $f : (0, 1] \rightarrow \mathbb{R}$  and  $f \in \mathcal{R}[c, 1] \forall c > 0$ . Define  $\int_0^1 f(x) dx = \lim_{c \rightarrow 0^+} \int_c^1 f(x) dx$  if the limit exists and is finite. If  $f \in \mathcal{R}[0, 1]$ , show that this definition agrees with the usual one.

Since  $f \in \mathcal{R}[0, 1]$ , for all  $\epsilon_0 > 0$ , there exists a  $P_0$  partition of  $[0, 1]$  such that  $U(P_0, f) - L(P_0, f) < \epsilon_0$ . If necessary, replace  $P_0$  with a partition that contains  $c$  and let  $P_c = P_0 \cap [c, 1]$ . Then we get

$$U(P_0, f) - \epsilon_0 < L(P_0, f) \leq L(P_c, f) \leq U(P_c, f) \leq U(P_0, f) < L(P_0, f) + \epsilon_0.$$

Also, since  $f \in \mathcal{R}[0, 1]$ ,  $f$  must be bounded on  $[0, 1]$  and let  $M$  be an upper bound for  $|f(x)|$  on  $[0, 1]$ .

Fix  $\epsilon > 0$  and let  $\epsilon_0 = \epsilon/4$  and  $\delta = \frac{\epsilon}{4M}$  and  $P_0$  and  $P_c$  as above with  $x_i = c$ .

Let  $P_{0c} = P_0 \cap [0, c]$  and notice that we have specifically chosen  $c$  so that

$$-\epsilon/4 = -M\frac{\epsilon}{4M} < -M(c-0) \leq L(P_{0c}, f) \leq \int_0^c f(x) dx \leq U(P_{0c}, f) \leq M(c-0) < M\frac{\epsilon}{4M} = \epsilon/4.$$

Then

$$U(P_0, f) - \epsilon/4 < L(P_0, f) \leq \int_0^1 f(x) dx \leq U(P_0, f) < L(P_0, f) + \epsilon/4 \text{ and}$$

$$U(P_c, f) - \epsilon/4 < L(P_c, f) \leq \int_c^1 f(x) dx \leq U(P_c, f) < L(P_c, f) + \epsilon/4,$$

Multiplying the second inequality by negative one gives

$-L(P_c, f) - \epsilon/4 < -\int_c^1 f(x)dx < -U(P_c, f) + \epsilon/4$ , and adding the first and last inequalities gives

$$U(P_0, f) - L(P_c, f) - \epsilon/2 < \int_0^1 f(x)dx - \int_c^1 f(x)dx < L(P_0, f) - U(P_c, f) + \epsilon/2$$

Notice that  $U(P_0, f) - L(P_c, f) = M_1\Delta x_1 + \cdots + M_i\Delta x_i + (M_{i+1} - m_{i+1})\Delta x_{i+1} + \cdots + (M_n - m_n)\Delta x_n = U(P_{0c}, f) + (U(P_c, f) - L(P_c, f)) > -\epsilon/4 - \epsilon/4$ .

Similarly,  $L(P_0, f) - U(P_c, f) = m_1\Delta x_1 + \cdots + m_i\Delta x_i + (m_{i+1} - M_{i+1})\Delta x_{i+1} + \cdots + (m_n - M_n)\Delta x_n = L(P_{0c}, f) - (U(P_c, f) - L(P_c, f)) < \epsilon/4 + \epsilon/4$ .

Putting all of these together gives

$$-\epsilon < \int_0^1 f(x)dx - \int_c^1 f(x)dx < \epsilon \text{ which was what we wanted to show.}$$