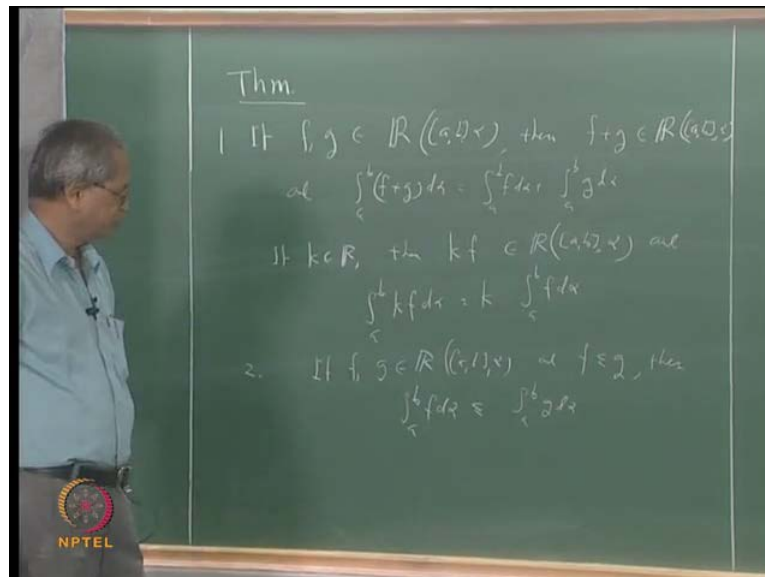


Real Analysis
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Lecture - 41
Integrable Functions (continued)

So, we were discussing various theorems about the integrability of the functions namely given two integrable functions what can we say about the sum of those two functions etcetera. So, let us list a similar properties or similar theorems or as been done by Rudin. We will just take one theorem, which includes all of those.

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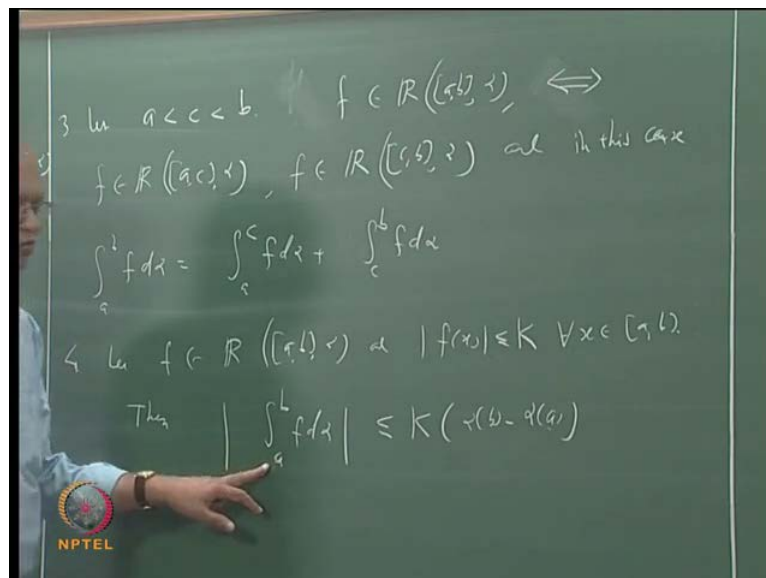


So, first we had said that if f and g are integrable R a d alpha. Then f plus g is also integrable and $\int_a^b (f+g) dx$, its same as $\int_a^b f dx$ plus $\int_a^b g dx$. Also, in this itself I will say that if K is a real number. Then K times f is integrable and we can say similar thing about the integral of K times f . So, that is $\int_a^b K f dx$ that is same as K times $\int_a^b f dx$. As I mentioned earlier this whole thing can be said in just one single sentence. If you use terminology of linear algebra namely that this is a vector space. It is set of all integrable function is a vector space and the map, which takes a function to its integral is a linear functional on that vector space.

We can say something more we have we have seen this two properties yesterday and it is proof also. There other properties, which are very similar to this and the proofs are also very similar. So, we will simply state we will not into very d too many integers to the proof. For example again, suppose we take say two functions two such things. Let us say we have two functions if f and g belongs to this R a b alpha. Suppose, f is less than or equal to g f is less than or equals to g means what? At each x in a b f x is less than or equal to g x .

Then integral of f is less than or equal to integral of that is what we should expect. Then integral of a b f d alpha is less than or equal to integral of a b g d alpha. Another way of expressing the same thing is that this is a positive functional, that is this defines a partial order on this vector space. This function respects that partial order if is less not equal to g integral f is less than or equal to integral of g . You can see that the proof will be very straight forward of this. Just compare the upper and lower sums with respect to f and g , you can say that for every partition U P f alpha will be less than or equal to U P g alpha. That is easy to see, because of this f less than or equal to g , it will follow from there, then that this will follow.

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So, in fact once you understand the proof of this all other proofs are similar, that is why we shall not spend too much time in discussing those proofs. Another thing is that, which

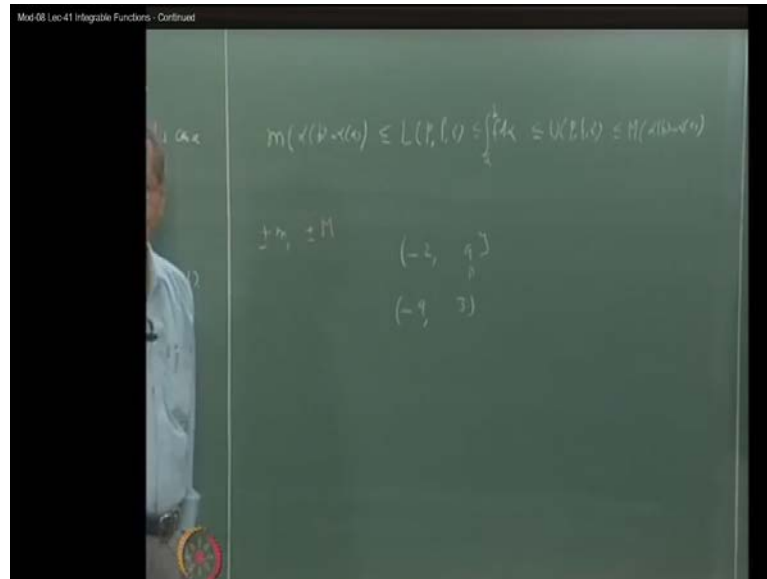
is again a very well known property of the integrals. That if you take some point in the interval. Suppose, I call that point C , let us say take let $a < c < b$.

Then if f is integrable over a, b that is f belongs to $R[a, b]$. Then f is also integrable over a, c , it is also integral over c, b and the corresponding integrals. Their sum is same as integral over m that is then f is integrable over this interval a, c also f is integrable over the intervals c, b . $\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$. Only thing that is required to prove this is that the partitions that you are considering should contain this point c partition, that you are covering should contain. If it does not contain fine you const add that point c that will verification and use the property of the refinement of the upper and lower sums. That is the only thing.

So, once the partition contains the point c , then you can see that the upper sum, which corresponds to this integral will be sum of the upper some, which corresponds to this integral, that is all is the observation here. So, that is all that you need to need to prove this as well as this is infinite converse is also true. In fact I should say that if f is integrable over a both a, c and c, b . Then it is integral over a, b and then also this follows. So, instead of writing if this happens then this happens, one can also use this if and only if write that is this way is also true, that way is also true. In this case we can say that it is whenever when ever any one of this is true. In this case it is true all, then one more thing we can say that.

Suppose, we find some number, which is let us say let f belongs to $R[a, b]$. Suppose, f is integrable and suppose K is some number. See, once we say that f is integrable it means it is bounded, we have only talked about integrability of bounded functions. So, if f is bounded $\text{mod } f$ is also bounded function. So, we can find some number such that $\text{mod } f(x)$ is less than or equal to that number for each x in a, b . So, let us say f is integrable and $\text{mod } f(x)$ is less than or equal to K for all x in a, b . Then this absolute value of $\int_a^b f(x) dx$ this is less than or equal to K times $b - a$. This less than or equal to K times $b - a$, well I mean this is also fairly easy to see.

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Remember, we have we used shown this all ready that is small m into b minus a . For any partition this is less not equal to $L(f, P)$ and this is less than or equal to $U(f, P)$. This is less not equal to M into b minus a . We know that when the integral exists that should lie between these two values.

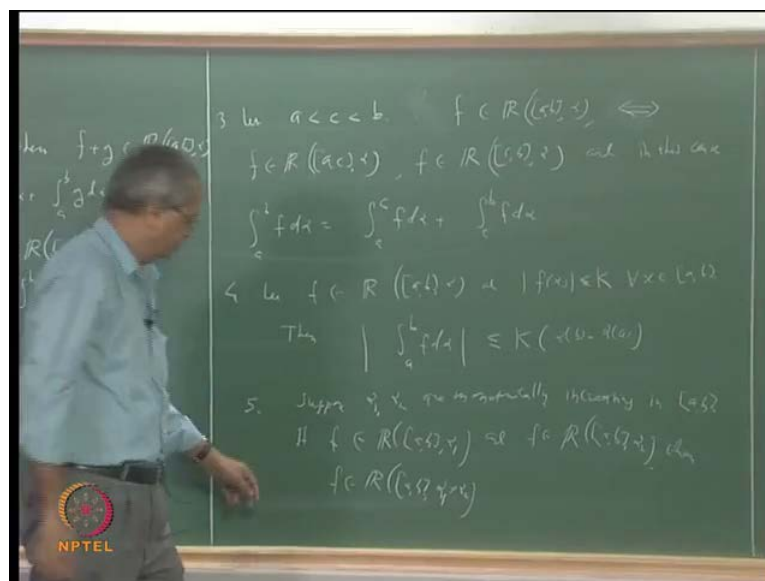
So, that means this should be less not equal to $\int_a^b f(x) dx$. Now, what is this number K ? It is it has a noted $f(x)$ is less than or equal to K . What is this number M and small m ? We know that $f(x)$ is less not equal to this big M . So, depending on if M is depending on whether m is positive or negative. Similarly, depending on whether this m is positive or negative, this K can be one of this infinite. You can see this K can be one of this four values plus or minus m or plus or minus m big M , do you understand this?

For example, suppose $f(x)$ lies between let us say $f(x)$ lies between let us say minus 2 and 9. Let us say that means what small m is minus 2 and big M is 9, but if that is the case, then $f(x)$ is less than or equal to 9 $f(x)$ is less than or equal to 9. On the other hand, so 9 is nothing but m , on the other hand suppose this something like this. Let us say it is between minus 9 to 3, in that case big M is 3 small m is minus 9, but then you can take K as 9. Because, $f(x)$ will be less than or equal to 9. So, K will be 9, so this K will be one of this four values plus or minus 9 or plus or minus big M . We all ready know this the integral $\int_a^b f(x) dx$ is less than or equal to this.

So, in this is also less no you can say this is less than or equal to K into α b minus α a . This is also bigger than or equal to minus K into α b minus α a and that will prove this all. Now, so far we have said so many things about taking various functions f g etcetera. Now, we will say similar things about this function α that is the function with respect to which we are taking the integrals. Suppose, we take two functions α_1 and α_2 , remember here this α we always take monotonically increasing function.

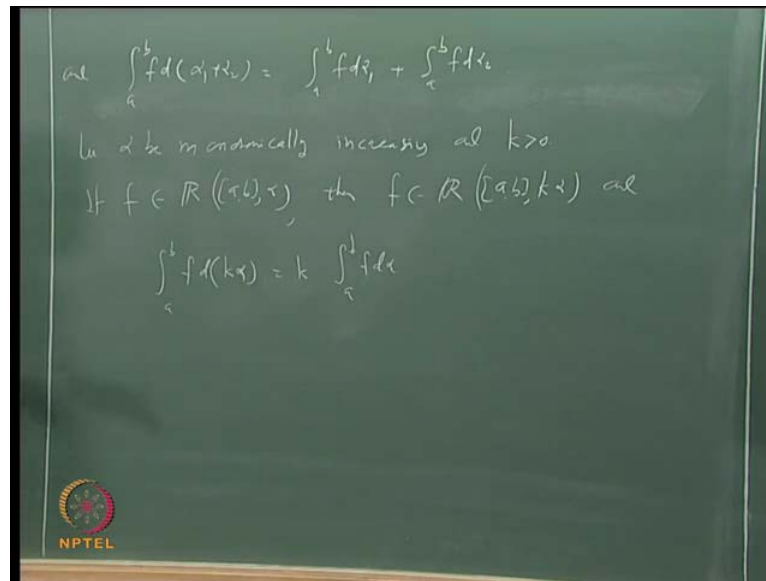
So, what can we say about something like, say integral f d with respect to α_1 plus α_2 etcetera. So, when one can ask one can expect that should also be the sum of the two corresponding integrals. So, what we would say is this that, suppose α_1 and α_2 are monotonically increasing in a b , then okay. Let us say it is in a b , if f is integrable with respect to α_1 and also with respect to α_2 .

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Then f is integrable with respect to α_1 plus α_2 . So, if f belongs to R a b α_1 and f belongs to R a b α_2 . Then f belongs to R a b α_1 plus α_2 that is not R , we also want to say something about the integrals. So, I will continue here and integral over a to b f d α_1 plus α_2 .

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It is same as integral a to b f d alpha 1 plus integral a to b f d alpha 2. Again, see only thing that you have to notice here is that whenever alpha 1 and alpha 2 are monotonically increasing, alpha 1 plus alpha 2 is also monotonically increasing. So, this makes sense, so if you compare the upper sums or the lower sums. So, if you take the upper sum with respect to alpha 1 plus alpha 2, that is going to be a sum of the upper sum with respect to alpha 1 and upper sum with respect to alpha 2. So, it will be essentially exactly the proof like this similar to similar to this. Now, let us also look at analogue of this here, we have taken K times f. So, similarly when we can think of K times alpha, suppose we take K times alpha there is slight problem here.

If alpha is monotonically increasing K times alpha need not be monotonically increasing. So, what is the restriction that we require for that? K should be positive. So, then with that restriction it is of course, if K is equal to 0 the whole thing is trivial. So, you take a positive number K, then we can say that if f is integrable with respect to alpha. If you take K as a positive number then it is also integrable with respect to K times alpha, a similar relation will hold. So, one can say that. So, let alpha be monotonically increasing and K strictly bigger than 0. Then what we want to say that if f is integrable with respect to alpha, then f is integrable with respect to K times alpha.

You have similar relationship between the integrals integral a to b f d K alpha. This is same as K times integral a to b f d alpha. That means the constant K will go outside the

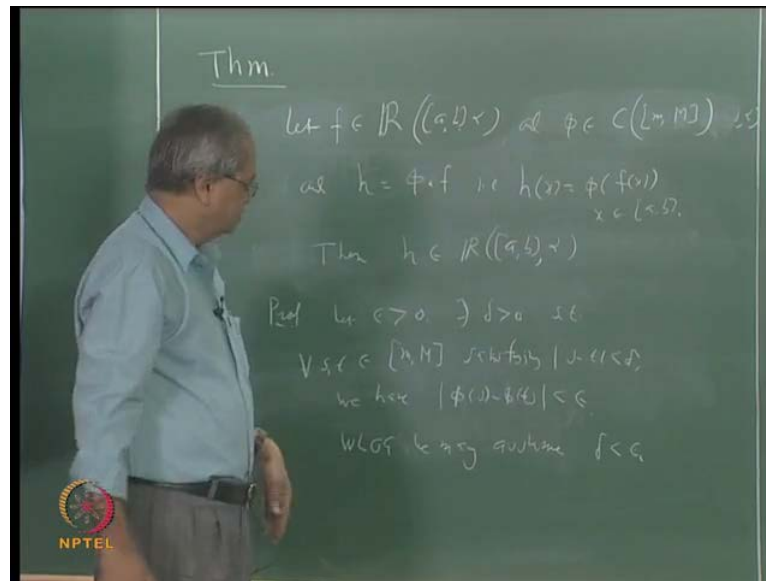
integral side, whether it is K times f or K times α . Only thing is that if it is K times α you have to have this restriction K must be positive constant. Of course, this restriction is because till now, we have considering integrals only with respect to monotonically increasing functions.

Suppose, we remove that restriction, suppose we have find some way of considering the integral with respect to other kinds of α s. Then this restriction also can be removed, but that we shall discuss sometime later. For the time being we shall stick to monotonically increasing functions is. Again, here also there is nothing much in the proof.

You have to just look at the corresponding upper and lower sums. So, as I said earlier since the proofs of all these other things are very similar to what we have done here. We shall not go to details of those proofs. Now, it leads to some other natural questions, we have taken the some f plus g , what about the product? Suppose, we know that f and g are integrable, then can we say that the product is also integrable. Then why a product, one can ask several such questions. There are several other ways of comparing the two functions or making, constructing a new functions from a given function f . So, in which case we can say that a new function will also be integrable. So, what we can do is that we shall prove one good theorem in that respect. Several such cases like product etcetera will turn out as a corollary.

Basically, what we want to prove is that if you compose with a continuous function. Suppose, you take an integrable function and if you compose it with a continuous function, then composition also will be integrable. Once we prove that all these other things about the product etcetera, will follow from that. So, let me just go back here and state that theorem. So, let us say that we have start with this, let us say f is integrable with as usual α is 1 and f is integrable with this respect to α . Let f belongs to this.

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So, we want to compose this f with some continuous function. As you know, if you want to compose a function that function must be defined. The domain of that function should at least contain the range of this, but we know that if we use the notation, that is range of this is contained in the interval small m to big M . That is what we have seen that small m is a infimum and big M is a supremum. So, if any function is defined on the interval small m to big M , then we can talk of composition. So, let f belongs to $R(a, b)$ and ϕ belongs to $C([m, M])$ will use the as U_n set of all continuous function on this interval c , small m to big M .

Suppose, we give some name to this composition we call h as h is ϕ composed with f as ϕ composed with f . That is if you for your satisfaction let us write the full form that is what we mean is h at x is equal to ϕ of $f(x)$, for each x in a, b . Then h is that h is remain integrable not then h is with respect to the function. Of course, in this case we cannot give any formula for the integral of h in terms of integral of f and ϕ etcetera. We cannot say anything like integral of h is something like ϕ composite with integral of f and any such thing right though. Of course, the value of the integral will also lie between small m and big M multiplied by $b - a$ etcetera, but we cannot say any such thing about the values of that unless.

For example, here for case in all such cases apart from saying, that the certain functions are integrable will also related. That values of the integrals, but this is a different theorem

here. We cannot say anything about, what any relationship about integral of h integral of f , but that is okay, when we just want to say that it is integrable. Now, to look at the proof of this let us start with this first of all this function ϕ is continuous on this interval I . This is a compact set and every continuous function on a compact set is uniformly continuous. Something that we have been using again and again in the theory of integration. So, we shall use that here also and what is it that we want to show? We want to show that this h is integrable.

We shall use the standard technique to solve that, but given ϵ you find a partition. Such that the difference between upper and lower sum is less than ϵ some constant multiple of ϵ that. So, let ϵ be bigger than 0, so our final aim is this that we want to find the partition. Such that with respect to that partition upper sum of h minus lower sum of h should be less than ϵ . As I said some constant multiple of ϵ , but on the other hand this ϕ is continuous. So, corresponding to this ϵ there will exist δ we can say that there exist δ bigger than 0. Such that if you take any two numbers in this interval whose difference is less than δ . Then the difference between the corresponding values of h is less than ϵ , there exists δ .

Such that for all s, t in this interval small m to big M satisfy $|s - t| < \delta$ then $|h(s) - h(t)| < \epsilon$. We have $|h(s) - h(t)| < \epsilon$. You are right, $|h(s) - h(t)| < \epsilon$. Then what we also know is that in all such argument if some δ works for this. If some δ satisfies this then any numbers smaller than that will also have the same property.

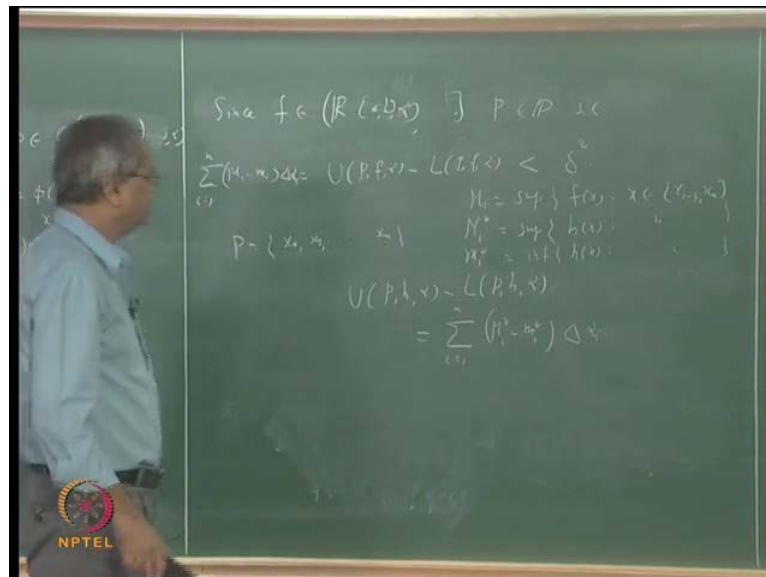
We cannot, suppose we have chosen one δ , which satisfies this relation that is whenever $|s - t| < \delta$. Then $|h(s) - h(t)| < \epsilon$ instead of δ . Suppose, I replace it by $\delta/2$ or $\delta/3$ or any numbers follow. Than that δ still this property will be true. So, that is why I can in particular assume that this δ is smaller than ϵ , do you agree with this? That is something we made in subsequent calculations.

So, I will assume that $\delta < \epsilon$. So, as usual this such a thing is called without loss of, we assume we may assume $\delta < \epsilon$. Till now we have only used the continuity of this function ϕ . Whatever we have done here it follows nearly by the continuity of the function ϕ , but there is one more thing that we know.

Namely, that we have assumed that f is integrable that something, we have not used yet, f is integrable. So, that is something we have not used yet.

So, we can see that because, f is integrable given any positive number we can find a partition. Such that difference between upper and lower sum, with respect to that partition is less than that positive number. So, we can say that since f is integrable, since f is integrable, there exists a partition P . Such that what should happen? if you take this $U(P, f, \alpha) - L(P, f, \alpha)$? This should be less than whatever I take epsilon delta or whatever positive number.

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So, here I will take that as delta square, why delta square? That will become clear to you when we proceed with proof. Because, we actually we are not interested in this difference we want to show that $U(P, h, \alpha) - L(P, h, \alpha)$ is less than epsilon. So, this is just a preparation for that. Remember one more thing, this is nothing but sigma if the partition P is this P is less than x naught. So, P is equal to x naught x 1 x n etcetera then this is nothing but big M_i minus small m_i into delta α_i going from one to n .

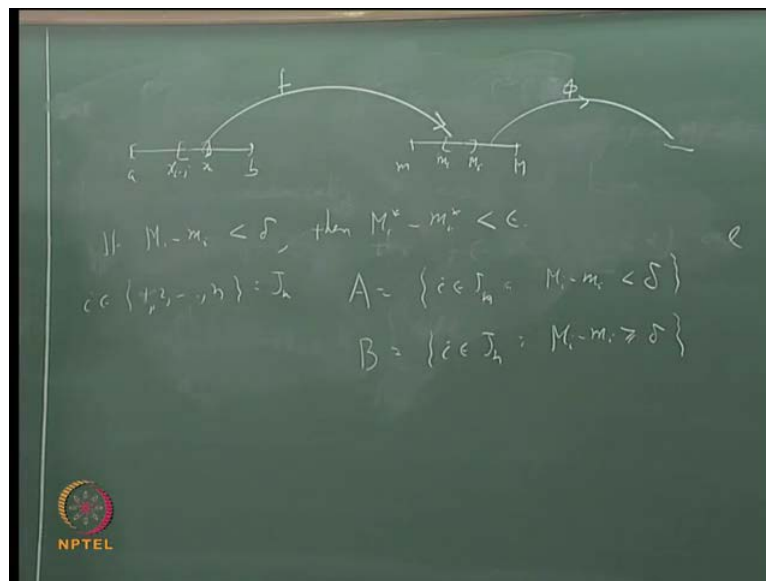
Now, what are we are interested? We are in interested in similar difference between that is we are into not into $U(P, f, \alpha)$ and $U(P, f, \alpha) - L(P, h, \alpha)$. That is what we want to show that that is less than, but what is that? Let us just write the value of that $U(P, h, \alpha) - L(P, h, \alpha)$, what thing with this? We will have to define the new numbers corresponding the function h . We will define the new numbers corresponding to

the function this M_i this big M_i and small m_i correspond to the function f . Let us let me write here big M_i is the what is that supremum of $f(x)$, where x belongs to $x_i - \delta$ to $x_i + \delta$. So, what we want is similar number for the function h . So, suppose I call that number M_i^* .

That is I will write supremum of $h(x)$ for x belongs into this same interval. Similarly, small m_i^* is infimum of $h(x)$ for same x belonging to $x_i - \delta$ to $x_i + \delta$. So, using this notation $U P h$ alpha minus $L P h$ alpha that will be nothing but $\sum_{i=1}^n (M_i^* - m_i^*) \Delta x_i$. Though, we want to show that our aim finally, is to show that this sum is this difference $U P f$ will this difference, it is nothing but this sum that can be made arbitrary spot. That is less than epsilon or epsilon multiplied by some constant etcetera.

Now, to do that again we will have to use what we have done here. That is we have seen that, this if for this epsilon there exist a delta bigger than 0. Such that whenever $|x - x_i| < \delta$ then $|f(x) - m_i| < \epsilon$. Now, what is h ? h is ϕ composed with f remember, let us say let us just see that is see. Let us just picturize this, suppose this is this the interval a, b , this is the given interval.

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Suppose, this is the interval small m to big M f goes from here to here, f goes from here to here. Then h is defined on here it may go to somewhere does not matter h is defined

here. Now, what we know is that if the difference between any two values here is less than δ then the difference between the corresponding values. There will be less than ϵ not h this is ϕ , this ϕ . In other words if I know that $M_i - m_i$ is less than δ

Then for a corresponding value $M_i^* - m_i^*$ will be less than ϵ . $M_i^* - m_i^*$ will be less than ϵ . Because, what is the meaning of that? $M_i - m_i$ is nothing but the corresponding, because this is the value that f we take. So, just tell me whether agree with this if $M_i - m_i$ is less than δ then $M_i^* - m_i^*$ is less than ϵ .

Just tell me whether you agree with this, what is M_i ? M_i is the supremum of $f(x)$ when x lies between $x_i - \delta$ just as I done this interval a to b . Suppose, I take the interval $x_i - \delta$ to $x_i + \delta$, that is some interval. Is it clear that this image of this interval under f will be m_i to M_i . Because, m_i is the minimum of x when x very strong x_i .

So, $f(x)$ when x varies between $x_i - \delta$ to $x_i + \delta$ $f(x)$ will vary between m_i and M_i . Now, we know that this difference is less than δ , so ϕ of that. Suppose, we take any that is if this difference is less than δ $\phi(m_i) - \phi(m_i)$, that will be less than ϵ . For that not only $\phi(m_i) - \phi(m_i)$ for any two values that lie in this interval corresponding difference $\phi(s) - \phi(t)$ is less than ϵ . That is how we took this δ , this only one problem here this may not happen for all i . Because, we do not know anything about the function f this may not happen for all i . So, we have to split this indices that is this set, there are n such intervals. So, we have to split this indices those i for which this happens and those i 's for which this does not happen.

So, suppose we take this set or i_1, i_2 etcetera up to n there are n such intervals let us say i belongs to any of this, then what I will say is that you can use some time to this sets. Suppose, I call this set as J_n will I call this set as J_n . So, I will take one set a as the set of all those i in this J_n . Such that $M_i - m_i$ is less than δ . For those i I know that $M_i^* - m_i^*$ is less than ϵ . Then the remaining set, suppose I call this b for b this does not happen for v this does not happen. So, one can say that I will say σ_i belonging to J_n this does not happen

means what? Big M_i minus small m_i is bigger than or equal to δ . Big M_i minus small m_i is bigger than or equal to δ .

So, now come back to this sum here this $\sum_{i=1}^n (M_i - m_i) \Delta x_i$ this is $U(P, f, \alpha) - L(P, f, \alpha)$ this is $\sum_{i=1}^n (M_i - m_i) \Delta x_i$ going from 1 to n this M_i is $\sup_{x \in [x_{i-1}, x_i]} f(x)$ etcetera. I will split this sum into 2 i belongs to a and i belongs to b. That is what I will say is this is same as $\sum_{i \in A} (M_i - m_i) \Delta x_i + \sum_{i \in B} (M_i - m_i) \Delta x_i$ big M_i star minus small m_i star into δ .

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The chalkboard shows the following derivation:

$$\sum_{i=1}^n (M_i - m_i) \Delta x_i = U(P, f, \alpha) - L(P, f, \alpha) < \delta$$

$$P = \{x_0, x_1, \dots, x_n\}$$

$$M_i = \sup_{x \in [x_{i-1}, x_i]} f(x)$$

$$m_i = \inf_{x \in [x_{i-1}, x_i]} f(x)$$

$$U(P, f, \alpha) - L(P, f, \alpha) = \sum_{i=1}^n (M_i - m_i) \Delta x_i$$

$$= \sum_{i \in A} (M_i - m_i) \Delta x_i + \sum_{i \in B} (M_i - m_i) \Delta x_i$$

$$< \epsilon [\alpha(b) - \alpha(a)]$$

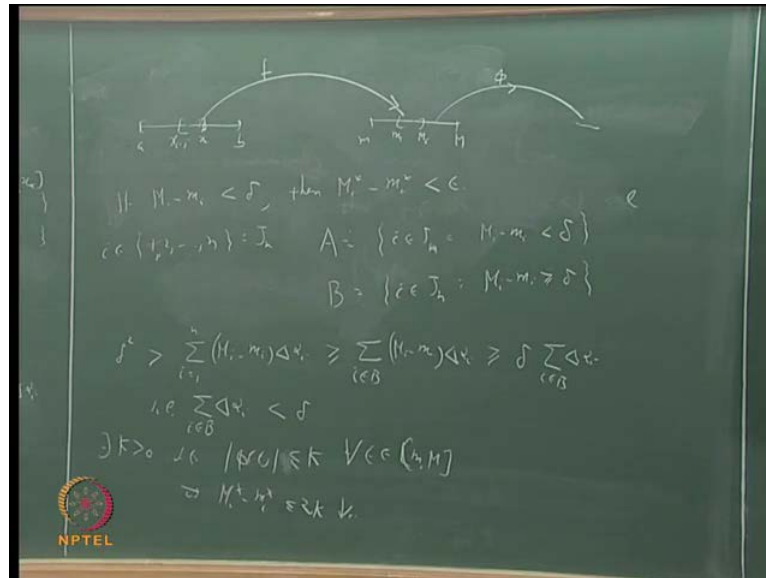
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Remember, $A \cup B$ is $\{1, 2, \dots, n\}$ every i from one to n has to either belong to A or to B. Every i has to either belong to A or B some i going from 1 to n is same as sum of those indices, for which i is in a plus $\sum_{i \in B} (M_i - m_i) \Delta x_i$ big M_i star minus small m_i star into δ . Now, out of these two parts I know that at least for this part this big M_i star minus small m_i star is less than ϵ . So, we can say that this is less than ϵ into ϵ into $\sum_{i \in A} \Delta x_i$ and $\sum_{i \in B} \Delta x_i$ and $\sum_{i \in A} \Delta x_i + \sum_{i \in B} \Delta x_i = \alpha(b) - \alpha(a)$. You can say $\sum_{i \in A} \Delta x_i < \epsilon$ and $\sum_{i \in B} \Delta x_i < \epsilon$. So, which will be ultimately less than or equal to $\epsilon(b - a)$.

So, this part is less than ϵ into $\alpha(b) - \alpha(a)$. Now, the question remains what do we say about this? Now, here you can easily say the problem we cannot say anything about big M_i star minus. It is not less than ϵ , but since we cannot say anything about this. What we will do is that we will have a control over this claim $\sum_{i \in A} \Delta x_i < \epsilon$. Let us see how does that follow we can see one more thing, one thing here

that is again look at this. Look at this equation here sigma i going from 1 to n m i minus m i delta a. Let me write this equation once again here, what is the equation i will write in the reverse way.

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This delta square is bigger than sigma i going from 1 to n big M i minus small m i into delta alpha i. That is the like I just written this equation once again, that is all not equation inequality as we taken this inequality once again. Now, do you agree that this, suppose I take this sum i going from 1 to n that has to be bigger than or equal to sigma i belonging to b big M i minus small m i delta alpha i. Because, you are just taking few of this terms ignoring those terms, which belong to for those terms, which corresponds to i belonging to a, but what we know if i belongs to b? What we know about this big M i minus small m i that is bigger than or equal to delta. That is bigger than or equal to delta that means i can each of this sum is bigger than or equal to delta times this delta alpha i.

So, what we can say is this is bigger than or equal to delta times sigma delta alpha i for i belonging to big M. So, what does this prove that delta times sigma delta alpha i is less than delta square, which means this sigma delta alpha i is less than delta. It is sigma delta i that is sigma delta alpha, of course it is not for i going from 1 to n. It is only for i belonging to be that is for those intervals, which corresponding to i belonging to b. If you take the sigma delta alpha i for i belonging to b, that sum means less than delta that sum is less than delta. Now, you will understand why would 2 delta square here. Now, we

understand $2\delta^2$ here, of course δ to the anything bigger than the power 1 would have done, but this is all right.

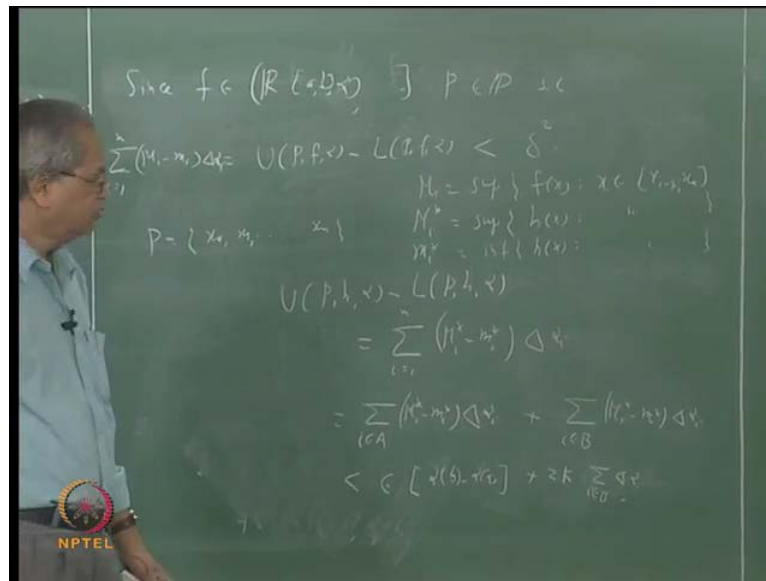
So, if I now look at the sum I do not know anything about this $m_i^* - m_i$, but I know this $\sigma_\delta \phi$ that is less than δ . We all ready assumed that δ is less than ϵ , we all ready assumed that δ . So, only thing remains is what do we do about this $m_i^* - m_i$, but you can say that ϕ is a after all what are this m_i^* and M_i^* . Those are the values of this $h(x)$, but $h(x)$ is $\phi \circ f(x)$ $h(x)$ is $\phi \circ f(x)$. So, ϕ is a continuous function ϕ is a continuous function, so continuous function defined on this closed mod intervals. So, ϕ is bounded, so as you have done that I can say that always take some number K . Such that $\text{mod } \phi(x)$ is less than or equal to K in their interval small m to big M .

So we can say that there exists K bigger than 0 such that $\text{mod } \phi(t)$ is less than or equal $\text{mod } \phi(t)$ is less than or equal to this big K , for all t in the interval small m to big M . Then what can you say about this $m_i^* - M_i^* - m_i$ do you agree that this will be less than or equal to $2K$. Each of them is less than or equal to see m_i^* . Remember, again look at the definition what was M_i^* ? M_i^* is supremum of $h(x)$. What is $h(x)$? $h(x)$ is $\phi \circ f(x)$. So, ϕ and we know that for any x $\text{mod } \phi(x)$ for any t $\text{mod } \phi(t)$ is showing particular $\phi \circ f(x)$ is $\text{mod } \phi(x)$ less than or equal to K for anything.

So, in particular m_i is $\text{mod } m_i$ is less than or equal to K $\text{mod } m_i$ is less than or equal to K $\text{mod } m_i$ is less than or equal to K . Hence, we can say that this, therefore this means that big $M_i^* - m_i$ is less than or equal to $2K$ for this is true for all i not necessarily for i in b , but for i in $A \cap R$ etcetera.

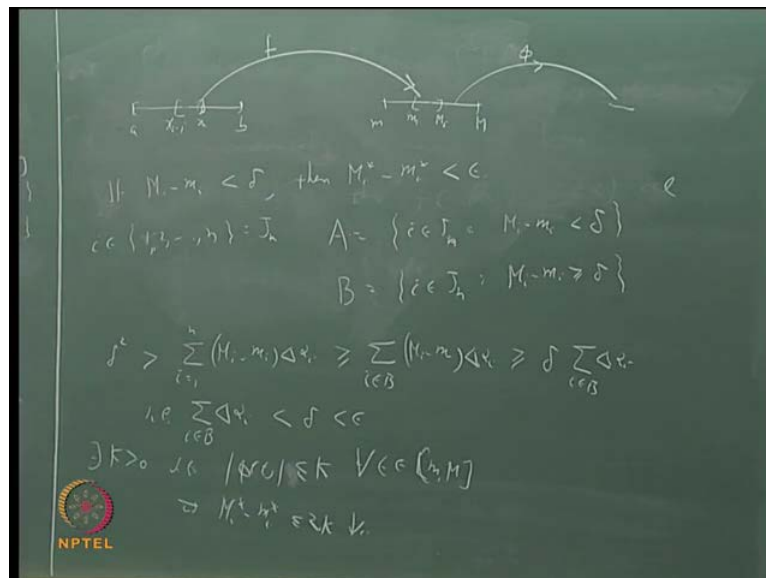
Basically, what we say is that since $\text{mod } \phi(t)$ is less than or equal to K . If you take any two values of t , then the difference or sum or whatever will be less than or equal to $2K$. So, we will use that here, so this second part is less than $2K$ times δ , because each of this is less than $2K$ less than or equal to $2K$. So, that $2K$ will come outside, so that $2K$ times $\sigma_\delta \alpha_i$ going to be all right.

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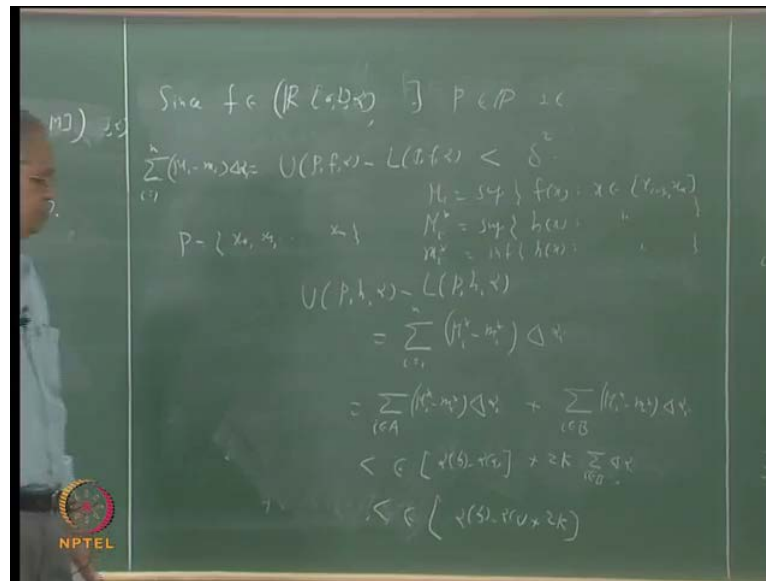
I will write it one more statement to this is less than 2 K times sigma i in b delta alpha i. We have all ready shown that this part sigma delta alpha i is less than delta we sigma. We have already chosen delta to be less than epsilon. So, in fact here itself I would have said that sigma i belong to be this part is less than epsilon.

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So, what does it mean? That this whole thing is less than epsilon into alpha b minus alpha a plus two times K.

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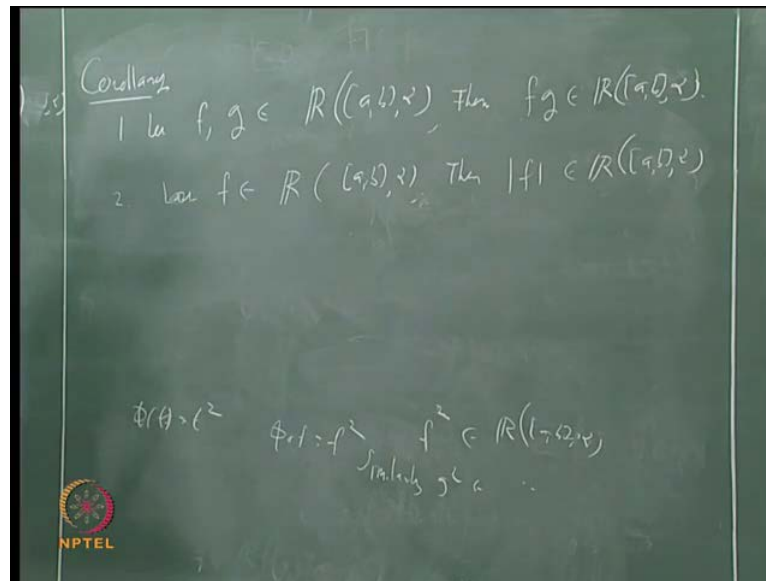


So, let us again take, what did we show? We started with an epsilon bigger than 0, corresponding to that we produced a partition P. Such that with respect to that partition P $U(P, f, \alpha) - L(P, f, \alpha) < \epsilon$. Remember, this number does not depend on anything. It is $\frac{1}{2}(b-a) + 2K$, $2K$ is the just number it depend on the function phi. It does not depend on the partition.

So, this is just the absolute constant multiplied by epsilon. So, that shows that the function is h intergrable. Of course there are so many things that are involved in this proof. Mainly, for example choosing this partition with this kind of property. Then observing that the sum of that those delta alpha a i becomes less than delta etcetera. So, this construction is involved.

So, what I suggest to you how close look at this proof once again on your own afterwards. If you have still any doubts we will discuss those things. Now, I said that once you prove this you can take care of many other things, each for product functions etcetera. Let us see how that can be done. Now, I will write it is as corollary there are several things one is this.

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Suppose, we take two functions let f, g belonging to this $R[a, b]$ that is f and g both are integrable. Then earlier I had remarked that this is a vector space. Now, when you prove this it will also mean that a product of such elements is also there. So, not only it is a vector space it is also a ring. Such things are called algebras a vector space on which a product is also defined. That product should also satisfy some extra actions with respect to the vector space operations. Then that is called an algebra, but let us not go into those things. Let us see they how this can be proved. In fact if you have first look you will say that that is non relation should between this and this.

Then you cannot get f, g by given two functions f and g you cannot get that product by composing with some function, but that is not how we proceed also, what we do is as follows. Suppose, I take $\phi(t) = t^2$ and compose this ϕ with f , what will be the result? It will be f^2 . It is if you take the function $\phi(t) = t^2$ and then $\phi \circ f$, then $\phi \circ f$ is nothing but f^2 . Because, $\phi(f(t))$ is nothing but $f(t)^2$, so that is same as f^2 .

That is how we will define the function f^2 now, but this is a particular function $\phi(t) = t^2$. Whatever is the interval $\phi(t) = t^2$ is a continuous function, which means if f is integrable f^2 is integrable. So, this means that f^2 is integrable f^2 belong to this $R[a, b]$, but then in the same way I can say g^2 is also

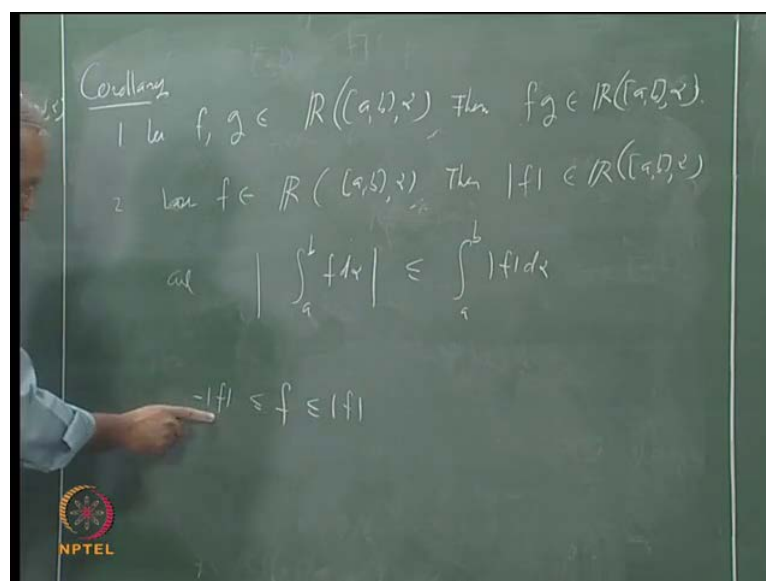
integrable. If you compose phi with g you will get g square. So, similarly, g square also belongs to this.

So, what we say is that whenever a function is integrable its square is also integrable. Then f plus g square is also integrable, we also we all ready shown that f is if f is integrable. This is integrable then f plus g whole square f plus g is also integrable. Hence, f plus g square is also integrable. So, you can either say from here that this you can take this minus f square minus g square is also integrable.

That is nothing but two times f g, so this fine. So, this divided by 2, so all that we are using here is that, if a function is integrable its square is also integrable. We all ready proved that f plus g is integrable. So, f plus g is square is integrable and f square and g square is integrable anywhere. So, this is also integrable, again we have all ready shown that the sum of the two functions is integrable and all that.

So, this follows one more thing in a similar fashion. Let f b integrable then mod f is also integrable. Now, what is the obvious way to show that? you just take phi t is equal to mod t you just take phi t is equal to mod t, that is the continuous function. Also, phi compose with f is nothing but mod f phi composite the things, but in this case, we can say something more about this integral of mod f, that is following and we can say this. If you look at the absolute value of the integral that is integral a to b f d alpha.

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Then that is less than or equal to $\int_a^b f(x) dx$, but this part is trivial. Once you understand that f is integrable. Remember, we have already proved that if you take two functions f is less than or equal to g . Then integral of f is less than or equal to integral of g .

We just use that fact for example, we know this that f is less than or equal to M . Whatever be x $f(x)$ is less than or equal to M and similarly, it is bigger than or equal to m . So, integral of f will be less than or equal to integral of M . It will be bigger than or equal to integral of m . So, that shows this right integral of f plus or minus integral of f is less than or equal to integral M .

So, for example this shows that integral f is less than or equal to integral of M . This part shows that integral of $-f$ is also less than or equal to integral of M . So, that is and whichever is the bigger is the absolute value. So, this is less than or equal to integral M . So, we will stop with that, tomorrow we shall see the integral as a limit of a sum. Till now we have been only discussing the integrals in terms of upper sums and lower sums. Though, we have introduced this Riemann sums, we have made any use of those till now that relations, we shall see tomorrow.