

[102] 2/8/12

Given an $f(x)$ that is increasing everywhere over $[a, b]$, take step functions $\Psi(x)$ and $\psi(x)$ such that

$$\Psi(x) = \begin{cases} f(x_1) & \text{if } x_0 \leq x < x_1 \\ f(x_2) & \text{if } x_1 \leq x < x_2 \\ \vdots & \\ f(x_k) & \text{if } x_{k-1} \leq x < x_k \end{cases} \quad \text{and} \quad \psi(x) = \begin{cases} f(x_0) & \text{if } x_0 \leq x < x_1 \\ f(x_1) & \text{if } x_1 \leq x < x_2 \\ \vdots & \\ f(x_{k-1}) & \text{if } x_{k-1} \leq x < x_k \end{cases}$$

where $[a, b]$ is divided into k equal parts, $x_0 = a$, and $x_k = b$.

Because $f(x)$ is everywhere-increasing, $\Psi(x) \geq f(x) \geq \psi(x)$. Choose k such that $\frac{b-a}{k}(f(b) - f(a)) < \epsilon$. Then,

$$\begin{aligned} \int_a^b \Psi(x)dx - \int_a^b \psi(x)dx &= \frac{b-a}{k} \left[\sum_{i=1}^k f(x_i) - \sum_{i=0}^{k-1} f(x_i) \right] \\ &= \frac{b-a}{k} \left[\left(\sum_{i=0}^k f(x_i) - f(x_0) \right) - \left(\sum_{i=0}^k f(x_i) - f(x_k) \right) \right] \\ &= \frac{b-a}{k} [f(x_k) - f(x_0)] \\ &= \frac{b-a}{k} [f(b) - f(a)] < \epsilon \end{aligned}$$