Riemann Integration

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0.1 Introduction

Let $f : [a, b] \rightarrow \mathbb{R}$ be a bounded (not necessarily continuous) function on a compact (closed, bounded) interval. We will define what it means for f to be Riemann integrable on [a, b] and, in that case, we define its Riemann integral

The integral of f on [a, b] is a real number whose geometrical interpretation is the signed area under the graph y = f(x) for $a \le x \le b$. This number is also called the definite integral of f. By integrating f over an interval [a, x] with varying right end-point, we get a function of x, called the indefinite integral of f.

The most important result about integration is the fundamental theorem of calculus, which states that integration and differentiation are inverse operations in an appropriately understood sense. Among other things, this connection enables us to compute many integrals explicitly.

0.2 Definition of Riemann Integration

Two intervals are said to be almost disjoint they are disjoint or intersect only at a common endpoint. For example, the intervals [1, 3] and [3, 4] are almost disjoint, whereas [0, 4] and [2, 5] are not.

Definition 0.2.1 (Partition) Let I be a nonempty, compact interval (closed and bounded). A partition of I is a finite collection $\{I_1, I_2, ..., I_n\}$ of almost disjoint, nonempty, compact sub-intervals whose union is I.

A partition P of $\{a,b\}$ with subintervals $I_k = [x_{k-1},x_k]$ is determined by the set of endpoints of the intervals $a = x_0 < x_1 < x_2 < ... < x_{n-1} < x_n = b$.

We will denote a partition P either by its intervals $P = \{I_1, I_2, ..., I_n\}$ or by the set of endpoints of the intervals $P = \{x_0, x_1, x_2, ..., x_{n1}, x_n\}$.

We will adopt either notation as convenient but the context should make it clear which one is being used. There is always one more endpoint than interval.

Example 0.2.1 The set of intervals

is a partition of [0,1]. The corresponding set of endpoints are

We denote the length of an interval I = [a, b] by

$$|II| = h - \alpha$$
.

For the interval I_n the sum of the lengths $|I_k| = x_k - x_{k-1}$ of the almost disjoint sub-intervals in a partition $\{I_1, I_2, ..., I_n\}$ is equal to length of the whole interval. This is obvious geometrically; algebraically, it follows from the telescoping series

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