

Scalar Multiple of Riemann Definite Integral

Noboru Endou
Shinshu University
Nagano

Katsumi Wasaki
Shinshu University
Nagano

Yasunari Shidama
Shinshu University
Nagano

Summary. The goal of this article is to prove a scalar multiplicity of Riemann definite integral. Therefore, we defined a scalar product to the subset of real space, and we proved some relating lemmas. At last, we proved a scalar multiplicity of Riemann definite integral. As a result, a linearity of Riemann definite integral was proven by unifying the previous article [7].

MML Identifier: INTEGRA2.

The papers [2], [6], [3], [7], [13], [1], [4], [14], [5], [8], [16], [12], [10], [11], [9], and [15] provide the notation and terminology for this paper.

1. LEMMAS OF FINITE SEQUENCE

We adopt the following rules: r, x, y are real numbers, i, j are natural numbers, and p is a finite sequence of elements of \mathbb{R} .

The following proposition is true

- (1) For every closed-interval subset A of \mathbb{R} and for every x holds $x \in A$ iff $\inf A \leq x$ and $x \leq \sup A$.

Let I_1 be a finite sequence of elements of \mathbb{R} . We say that I_1 is non-decreasing if and only if the condition (Def. 1) is satisfied.

(Def. 1) Let n be a natural number. Suppose $n \in \text{dom } I_1$ and $n + 1 \in \text{dom } I_1$. Let r, s be real numbers. If $r = I_1(n)$ and $s = I_1(n + 1)$, then $r \leq s$.

One can verify that there exists a finite sequence of elements of \mathbb{R} which is non-decreasing.

The following three propositions are true:

- (2) Let p be a non-decreasing finite sequence of elements of \mathbb{R} and given i, j . If $i \in \text{dom } p$ and $j \in \text{dom } p$ and $i \leq j$, then $p(i) \leq p(j)$.
- (3) Let given p . Then there exists a non-decreasing finite sequence q of elements of \mathbb{R} such that p and q are fiberwise equipotent.
- (4) Let D be a non empty set, f be a finite sequence of elements of D , and k_1, k_2, k_3 be natural numbers. If $1 \leq k_1$ and $k_3 \leq \text{len } f$ and $k_1 \leq k_2$ and $k_2 < k_3$, then $(\text{mid}(f, k_1, k_2)) \cap \text{mid}(f, k_2 + 1, k_3) = \text{mid}(f, k_1, k_3)$.

2. SCALAR PRODUCT OF REAL SUBSET

Let X be a subset of \mathbb{R} and let r be a real number. The functor $r \cdot X$ yields a subset of \mathbb{R} and is defined as follows:

(Def. 2) $r \cdot X = \{r \cdot x : x \in X\}$.

The following propositions are true:

- (5) Let X, Y be non empty sets and f be a partial function from X to \mathbb{R} . If f is upper bounded on X and $Y \subseteq X$, then $f|_Y$ is upper bounded on Y .
- (6) Let X, Y be non empty sets and f be a partial function from X to \mathbb{R} . If f is lower bounded on X and $Y \subseteq X$, then $f|_Y$ is lower bounded on Y .
- (7) For every non empty subset X of \mathbb{R} holds $r \cdot X$ is non empty.
- (8) For every subset X of \mathbb{R} holds $r \cdot X = \{r \cdot x : x \in X\}$.
- (9) For every non empty subset X of \mathbb{R} such that X is upper bounded and $0 \leq r$ holds $r \cdot X$ is upper bounded.
- (10) For every non empty subset X of \mathbb{R} such that X is upper bounded and $r \leq 0$ holds $r \cdot X$ is lower bounded.
- (11) For every non empty subset X of \mathbb{R} such that X is lower bounded and $0 \leq r$ holds $r \cdot X$ is lower bounded.
- (12) For every non empty subset X of \mathbb{R} such that X is lower bounded and $r \leq 0$ holds $r \cdot X$ is upper bounded.
- (13) For every non empty subset X of \mathbb{R} such that X is upper bounded and $0 \leq r$ holds $\sup(r \cdot X) = r \cdot \sup X$.
- (14) For every non empty subset X of \mathbb{R} such that X is upper bounded and $r \leq 0$ holds $\inf(r \cdot X) = r \cdot \sup X$.
- (15) For every non empty subset X of \mathbb{R} such that X is lower bounded and $0 \leq r$ holds $\inf(r \cdot X) = r \cdot \inf X$.
- (16) For every non empty subset X of \mathbb{R} such that X is lower bounded and $r \leq 0$ holds $\sup(r \cdot X) = r \cdot \inf X$.

3. SCALAR MULTIPLE OF INTEGRAL

The following propositions are true:

- (17) For every non empty set X and for every partial function f from X to \mathbb{R} such that f is total holds $\text{rng}(r f) = r \cdot \text{rng } f$.
- (18) For all non empty sets X, Z and for every partial function f from X to \mathbb{R} holds $\text{rng}(r (f \upharpoonright Z)) = r \cdot \text{rng}(f \upharpoonright Z)$.
- (19) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , and D be an element of $\text{divs } A$. If f is total and bounded on A and $r \geq 0$, then $(\text{upper_sum_set } r f)(D) \geq r \cdot \inf \text{rng } f \cdot \text{vol}(A)$.
- (20) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , and D be an element of $\text{divs } A$. If f is total and bounded on A and $r \leq 0$, then $(\text{upper_sum_set } r f)(D) \geq r \cdot \sup \text{rng } f \cdot \text{vol}(A)$.
- (21) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , and D be an element of $\text{divs } A$. If f is total and bounded on A and $r \geq 0$, then $(\text{lower_sum_set } r f)(D) \leq r \cdot \sup \text{rng } f \cdot \text{vol}(A)$.
- (22) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , and D be an element of $\text{divs } A$. If f is total and bounded on A and $r \leq 0$, then $(\text{lower_sum_set } r f)(D) \leq r \cdot \inf \text{rng } f \cdot \text{vol}(A)$.
- (23) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , D be an element of S , and given i . Suppose $i \in \text{Seg len } D$ and f is upper bounded on A and total and $r \geq 0$. Then $(\text{upper_volume}(r f, D))(i) = r \cdot (\text{upper_volume}(f, D))(i)$.
- (24) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , D be an element of S , and given i . Suppose $i \in \text{Seg len } D$ and f is upper bounded on A and total and $r \leq 0$. Then $(\text{lower_volume}(r f, D))(i) = r \cdot (\text{upper_volume}(f, D))(i)$.
- (25) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , D be an element of S , and given i . Suppose $i \in \text{Seg len } D$ and f is lower bounded on A and total and $r \geq 0$. Then $(\text{lower_volume}(r f, D))(i) = r \cdot (\text{lower_volume}(f, D))(i)$.
- (26) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , D be an element of S , and given i . Suppose $i \in \text{Seg len } D$ and f is lower bounded on A and total and $r \leq 0$. Then $(\text{upper_volume}(r f, D))(i) = r \cdot (\text{lower_volume}(f, D))(i)$.
- (27) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , and D be an element of S . If f is upper bounded on A and total and $r \geq 0$, then $\text{upper_sum}(r f, D) = r \cdot \text{upper_sum}(f, D)$.

- (28) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , and D be an element of S . If f is upper bounded on A and total and $r \leq 0$, then $\text{lower_sum}(r f, D) = r \cdot \text{upper_sum}(f, D)$.
- (29) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , and D be an element of S . If f is lower bounded on A and total and $r \geq 0$, then $\text{lower_sum}(r f, D) = r \cdot \text{lower_sum}(f, D)$.
- (30) Let A be a closed-interval subset of \mathbb{R} , f be a partial function from A to \mathbb{R} , S be a non empty Division of A , and D be an element of S . If f is lower bounded on A and total and $r \leq 0$, then $\text{upper_sum}(r f, D) = r \cdot \text{lower_sum}(f, D)$.
- (31) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . Suppose f is total and bounded on A and f is integrable on A . Then $r f$ is integrable on A and $\text{integral } r f = r \cdot \text{integral } f$.

4. MONOTONEITY OF INTEGRAL

One can prove the following propositions:

- (32) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . Suppose f is total and bounded on A and f is integrable on A and for every x such that $x \in A$ holds $f(x) \geq 0$. Then $\text{integral } f \geq 0$.
- (33) Let A be a closed-interval subset of \mathbb{R} and f, g be partial functions from A to \mathbb{R} . Suppose that
- (i) f is total and bounded on A ,
 - (ii) f is integrable on A ,
 - (iii) g is total and bounded on A , and
 - (iv) g is integrable on A .

Then $f - g$ is integrable on A and $\text{integral } f - g = \text{integral } f - \text{integral } g$.

- (34) Let A be a closed-interval subset of \mathbb{R} and f, g be partial functions from A to \mathbb{R} . Suppose that
- (i) f is total and bounded on A ,
 - (ii) f is integrable on A ,
 - (iii) g is total and bounded on A ,
 - (iv) g is integrable on A , and
 - (v) for every x such that $x \in A$ holds $f(x) \geq g(x)$.

Then $\text{integral } f \geq \text{integral } g$.

5. DEFINITION OF DIVISION SEQUENCE

Next we state two propositions:

- (35) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If f is total and bounded on A , then $\text{rng upper_sum_set } f$ is lower bounded.
- (36) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If f is total and bounded on A , then $\text{rng lower_sum_set } f$ is upper bounded.

Let A be a closed-interval subset of \mathbb{R} . A DivSequence of A is a function from \mathbb{N} into $\text{divs } A$.

Let A be a closed-interval subset of \mathbb{R} and let T be a DivSequence of A . The functor δ_T yielding a sequence of real numbers is defined by:

(Def. 3) For every i holds $\delta_T(i) = \delta_{T(i)}$.

Let A be a closed-interval subset of \mathbb{R} , let f be a partial function from A to \mathbb{R} , and let T be a DivSequence of A . The functor $\text{upper_sum}(f, T)$ yields a sequence of real numbers and is defined by:

(Def. 4) For every i holds $(\text{upper_sum}(f, T))(i) = \text{upper_sum}(f, T(i))$.

The functor $\text{lower_sum}(f, T)$ yields a sequence of real numbers and is defined as follows:

(Def. 5) For every i holds $(\text{lower_sum}(f, T))(i) = \text{lower_sum}(f, T(i))$.

The following propositions are true:

- (37) Let A be a closed-interval subset of \mathbb{R} and D_1, D_2 be elements of $\text{divs } A$. If $D_1 \leq D_2$, then for every j such that $j \in \text{dom } D_2$ there exists i such that $i \in \text{dom } D_1$ and $\text{divset}(D_2, j) \subseteq \text{divset}(D_1, i)$.
- (38) For all finite non empty subsets X, Y of \mathbb{R} such that $X \subseteq Y$ holds $\max X \leq \max Y$.
- (39) For all finite non empty subsets X, Y of \mathbb{R} such that there exists y such that $y \in Y$ and $\max X \leq y$ holds $\max X \leq \max Y$.
- (40) For all closed-interval subsets A, B of \mathbb{R} such that $A \subseteq B$ holds $\text{vol}(A) \leq \text{vol}(B)$.
- (41) For every closed-interval subset A of \mathbb{R} and for all elements D_1, D_2 of $\text{divs } A$ such that $D_1 \leq D_2$ holds $\delta_{(D_1)} \geq \delta_{(D_2)}$.

REFERENCES

- [1] Grzegorz Bancerek. The fundamental properties of natural numbers. *Formalized Mathematics*, 1(1):41–46, 1990.
- [2] Grzegorz Bancerek and Krzysztof Hryniewiecki. Segments of natural numbers and finite sequences. *Formalized Mathematics*, 1(1):107–114, 1990.

- [3] Czesław Byliński. Functions and their basic properties. *Formalized Mathematics*, 1(1):55–65, 1990.
- [4] Czesław Byliński. Partial functions. *Formalized Mathematics*, 1(2):357–367, 1990.
- [5] Czesław Byliński and Piotr Rudnicki. Bounding boxes for compact sets in \mathcal{E}^2 . *Formalized Mathematics*, 6(3):427–440, 1997.
- [6] Agata Darmochwał. Finite sets. *Formalized Mathematics*, 1(1):165–167, 1990.
- [7] Noboru Endou and Artur Korniłowicz. The definition of the Riemann definite integral and some related lemmas. *Formalized Mathematics*, 8(1):93–102, 1999.
- [8] Krzysztof Hryniewiecki. Basic properties of real numbers. *Formalized Mathematics*, 1(1):35–40, 1990.
- [9] Jarosław Kotowicz. Convergent real sequences. Upper and lower bound of sets of real numbers. *Formalized Mathematics*, 1(3):477–481, 1990.
- [10] Jarosław Kotowicz. Partial functions from a domain to the set of real numbers. *Formalized Mathematics*, 1(4):703–709, 1990.
- [11] Jarosław Kotowicz. Real sequences and basic operations on them. *Formalized Mathematics*, 1(2):269–272, 1990.
- [12] Jarosław Kotowicz. Functions and finite sequences of real numbers. *Formalized Mathematics*, 3(2):275–278, 1992.
- [13] Yatsuka Nakamura and Roman Matuszewski. Reconstructions of special sequences. *Formalized Mathematics*, 6(2):255–263, 1997.
- [14] Yatsuka Nakamura, Piotr Rudnicki, Andrzej Trybulec, and Pauline N. Kawamoto. Preliminaries to circuits, I. *Formalized Mathematics*, 5(2):167–172, 1996.
- [15] Zinaida Trybulec. Properties of subsets. *Formalized Mathematics*, 1(1):67–71, 1990.
- [16] Edmund Woronowicz. Relations defined on sets. *Formalized Mathematics*, 1(1):181–186, 1990.

Received December 7, 1999
