

About the Integrals.

- Let's consider that a runner wants to run a race:

* The chronometer starts if and only if he overrides the starting line A.

* The chronometer starts if and only if he reaches the finishing line B.

- Let's consider that A and B are two points of the line of the real numbers, so the distance between A and B is the distance where the chronometer isn't stopped which is the length l of the interval $]A, B[$.

We conclude that $l = B - A$.

And consequently, the length l_1 of $]A, B[$ is $l_1 = B - A - \epsilon$

and the length l_2 of $[A, B]$ is $l_2 = B - A + \epsilon$

with ϵ as follows:

$\forall A, B \in \mathbb{R}$ with $B > A$ we have:

$\exists M \in \mathbb{R} \setminus \mathbb{Q}$ with $M = \max\{x \mid x \in [A, B[\}$

hence $\exists \epsilon \in \mathbb{R} \setminus \mathbb{Q}$ with $\epsilon > 0$ and $M + \epsilon = B$

and we have:

$$B - \frac{\epsilon}{n} < B - \epsilon < B$$

$$\forall n \in \mathbb{N}^* \\ \forall \epsilon \in \mathbb{R}_+^*$$

So we can consider that $\epsilon = 0^+$

Now let's make a definition to the integral $\int_A^B f(x) \cdot dx$:

* The correct subdivision of the interval $[A, B]$ should be made with intervals which are $[a_{i-1}, a_i[$ since their length is exactly $(a_i - a_{i-1})$ and since they are separated (make separated surfaces)

Also: $\bigcup_{i=1}^n [a_{i-1}, a_i[\Leftrightarrow [A, B[$ by considering:

$a_i > a_{i-1} \forall n \in \mathbb{N}^*$ and $a_0 = A$ and $a_n = B$

and $\forall i \in \mathbb{N}^*$: $a_i = A + i \frac{B-A}{n}$ and $a_i - a_{i-1} = h = \frac{B-A}{n}$

we define also: $x_i = A + (i-1 + \delta) \cdot \frac{B-A}{n} = a_{i-1} + \delta \cdot h$

with: $\delta \in [0, 1[$

Finally we have:
$$S_f = \sum_{i=1}^n (f(x_i) \cdot (a_i - a_{i-1}))$$

$$= \frac{B-A}{n} \cdot \sum_{i=1}^n \left(f\left(A + (i-1) \cdot \frac{B-A}{n}\right) \cdot \frac{B-A}{n} \right)$$

* We also have: $[A, B] \Leftrightarrow \bigcup_{i=1}^n [a_{i-1}, a_i] \cup \{B\}$

by considering $M = \max\{x / x \in [a_{n-1}, B[\}$

we have $\{B\} \Leftrightarrow]M, B]$

Hence $[A, B] \Leftrightarrow \bigcup_{i=1}^n [a_{i-1}, a_i] \cup]M, B]$

and we have $B - M = \varepsilon$ so we conclude that:

Important: $S_f + (B - M) \cdot f(B) = S_f + \varepsilon \cdot f(B) = F_A^B$
 with F_A^B is the correct Riemann Sum to $\int_A^B f(x) \cdot dx$
 we considered that $\frac{B-A}{n} > \varepsilon > 0$ from the beginning.

which respects: $\lim_{n \rightarrow +\infty} F_A^B = \int_A^B f(x) \cdot dx$

which means: $\int_A^B f(x) \cdot dx - \varepsilon \cdot f(B) = \lim_{n \rightarrow +\infty} S_f$

$\Leftrightarrow \int_A^B f(x) \cdot dx - \varepsilon \cdot f(B) = \lim_{n \rightarrow +\infty} \frac{B-A}{n} \cdot \sum_{i=1}^n \left(f\left(A + (i-1) \cdot \frac{B-A}{n}\right) \cdot \frac{B-A}{n} \right)$

* Now if we use a subdivision with the intervals: $]a_{i-1}, a_i]$ and $\delta \in]0, 1]$ and ε is the same

for all the real numbers since the line of the real numbers is homogeneous:

S_f stays the same but:

$\int_A^B f(x) \cdot dx - \varepsilon \cdot f(A) = \lim_{n \rightarrow +\infty} \frac{B-A}{n} \cdot \sum_{i=1}^n \left(f\left(A + (i-1) \cdot \frac{B-A}{n}\right) \cdot \frac{B-A}{n} \right)$

We conclude that: $\int_A^B f(x) \cdot dx = \varepsilon (f(A) + f(B))$

