

# INTÉGRATION

Dans tout ce chapitre  $a$  et  $b$  désignent des réels. Quand on note  $[a, b]$ , il est sous-entendu que  $a \leq b$ .

## 1 Intégration des fonctions en escalier

### 1.1 Fonctions en escalier sur un segment

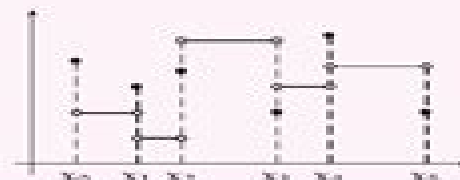
#### Définition 1.1 Fonction en escalier

On dit qu'une application  $\varphi : [a, b] \rightarrow \mathbb{R}$  est en escalier s'il existe  $n \in \mathbb{N}$  et des réels  $x_0, x_1, \dots, x_n$  tels que

- (i)  $a = x_0 < x_1 < \dots < x_{n-1} < x_n = b$ ;
- (ii)  $\varphi$  est constante sur chaque intervalle  $]x_i, x_{i+1}[$  pour  $i \in \llbracket 1, n-1 \rrbracket$ .

Une telle famille  $(x_i)_{0 \leq i \leq n}$  est appelée une **subdivision** de  $[a, b]$  subordonnée à  $\varphi$ .

L'ensemble des fonctions en escalier sur  $[a, b]$  se note  $\mathcal{E}([a, b], \mathbb{R})$  ou plus simplement  $\mathcal{E}([a, b])$ . C'est un sous-espace vectoriel et un sous-anneau de  $\mathbb{R}^{[a, b]}$ .



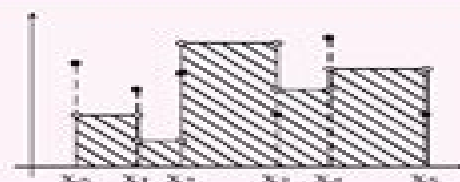
### 1.2 Intégrale d'une fonction en escalier

#### Définition 1.2 Intégrale d'une fonction en escalier

Soit  $\varphi \in \mathcal{E}([a, b])$  et  $u = (x_i)_{0 \leq i \leq n}$  une subdivision subordonnée à  $\varphi$ . Pour  $0 \leq i \leq n-1$ , on note  $c_i$  la valeur de  $\varphi$  sur  $]x_i, x_{i+1}[$ .

La quantité  $\sum_{i=0}^{n-1} c_i(x_{i+1} - x_i)$  est indépendante de la subdivision  $u$  choisie.

On l'appelle l'intégrale de  $\varphi$  sur  $[a, b]$  et on la note  $\int_{[a, b]} \varphi$ .



### 1.3 Propriétés de l'intégrale des fonctions en escalier

#### Proposition 1.1 Propriétés de l'intégrale

**Linéarité** L'intégrale est une forme linéaire sur  $\mathcal{E}([a, b])$ .

**Positivité de l'intégrale** L'intégrale d'une fonction en escalier positive est positive.

**Croissance de l'intégrale** Soit  $(\varphi, \psi) \in \mathcal{E}([a, b])^2$  tel que  $\varphi \leq \psi$ . Alors  $\int_{[a, b]} \varphi \leq \int_{[a, b]} \psi$ .

**Relation de Chasles** Soit  $\varphi \in \mathcal{E}([a, b])$  et  $c \in ]a, b[$ . Alors les restrictions de  $\varphi$  à  $[a, c]$  et  $[c, b]$  sont en escalier

$$\text{et } \int_{[a, b]} \varphi = \int_{[a, c]} \varphi + \int_{[c, b]} \varphi.$$

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