

1

[Exercise 5.1.3 of Lebl 2023] Let $f : [a, b] \rightarrow \mathbb{R}$ be a bounded function. Suppose there exists a sequence of partitions $\{P_k\}_{k=1}^{\infty}$ of $[a, b]$ such that

$$\lim_{k \rightarrow \infty} (U(P_k, f) - L(P_k, f)) = 0. \quad (1)$$

Show that f is Riemann integrable and that

$$\int_a^b f = \lim_{k \rightarrow \infty} U(P_k, f) = \lim_{k \rightarrow \infty} L(P_k, f). \quad (2)$$

2

[Example 5.1.14 of Lebl 2023] Let us show $\frac{1}{1+x}$ is integrable on $[0, b]$ for all $b > 0$.

3

[Exercise 5.2.14(a) of Lebl 2023] Let $f : [a, b] \rightarrow \mathbb{R}$ be a function. Show that if f is increasing, then it is Riemann integrable.

4

[Exercise 5.1.14 of Lebl 2023] Construct functions f and g , where $f : [0, 1] \rightarrow \mathbb{R}$ is Riemann integrable, $g : [0, 1] \rightarrow [0, 1]$ is one-to-one and onto, and such that the composition $f \circ g$ is not Riemann integrable.

5

[Exercise 5.2.5 of Lebl 2023] Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function such that $f(x) \geq 0$ for all $x \in [a, b]$ and $\int_a^b f = 0$. Prove that $f(x) = 0$ for all x .

6

[Exercise 5.2.10 of Lebl 2023] Suppose $f : [a, b] \rightarrow \mathbb{R}$ is bounded and has finitely many discontinuities. Show that as a function of x the expression $|f(x)|$ is bounded with finitely many discontinuities and is thus Riemann integrable. Then show

$$\left| \int_a^b f(x) \, dx \right| \leq \int_a^b |f(x)| \, dx. \quad (3)$$

7

[Exercise 5.2.4 of Lebl 2023] Prove the mean value theorem for integrals: If $f : [a, b] \rightarrow \mathbb{R}$ is continuous, then there exists a $c \in [a, b]$ such that

$$\int_a^b f = f(c)(b - a). \quad (4)$$

8

[Exercise 5.3.10 of Lebl 2023] A function f is an odd function if $f(x) = -f(-x)$, and f is an even function if $f(x) = f(-x)$. Let $a > 0$. Assume f is continuous. Prove:

(8.a) If f is odd, then $\int_{-a}^a f = 0$.

(8.b) If f is even, then $\int_{-a}^a f = 2 \int_0^a f$.

References

Lebl, Jiri (July 11, 2023). *Basic Analysis I: Introduction to Real Analysis, Volume I*. version 6.0.
URL: <https://www.jirka.org/ra/realanal.pdf>.