Problem 1 (4.2). (a) Let f be a bounded function [a, b], and let h be the upper envelope of f (cf. Problem 2.51). Then $R \underline{\int_a^b f} = \int_a^b h$.

(b) Use part (a) to prove Proposition 7 which is stated as follows

Proposition (4.7). A bounded function f on [a, b] is Riemann integrable if and only if the set of points at which f is discontinuous has measure zero.

Problem 2 (4.3). Let f be a nonnegative measurable function. Show that f = 0 implies f = 0 almost everywhere.

Problem 3 (4.8). Prove the following generalization of Fatuo's Lemma: If f_n is a sequence of nonnegative functions then

$$\int \underline{\lim}_{n \to \infty} f_n \le \underline{\lim}_{n \to \infty} \int f_n.$$