

Question 1: (a) Find the upper and lower Darboux integrals for  $f(x) = x^2$  on the interval  $[0, b]$  and show that  $\int_0^b x^2 = b^3/3$ .

- To find the upper and lower Darboux integrals for  $f(x) = x^2$  on  $[0, b]$ , we consider a partition  $P_n = \{x_0, x_1, \dots, x_n\}$  of  $[0, b]$ , where  $x_i = \frac{ib}{n}$  for  $i = 0, 1, \dots, n$ .
- For each subinterval  $[x_{i-1}, x_i]$ , the function  $f(x) = x^2$  is increasing.
- Therefore, the infimum  $m_i$  of  $f(x)$  on  $[x_{i-1}, x_i]$  is  $f(x_{i-1}) = (\frac{(i-1)b}{n})^2$ .
- The supremum  $M_i$  of  $f(x)$  on  $[x_{i-1}, x_i]$  is  $f(x_i) = (\frac{ib}{n})^2$ .
- The length of each subinterval  $\Delta x_i = x_i - x_{i-1} = \frac{b}{n}$ .
- The lower Darboux sum is  $L(f, P_n) = \sum_{i=1}^n m_i \Delta x_i = \sum_{i=1}^n (\frac{(i-1)b}{n})^2 \frac{b}{n} = \frac{b^3}{n^3} \sum_{i=1}^n (i-1)^2 = \frac{b^3}{n^3} \sum_{k=0}^{n-1} k^2$ .
- Using the formula  $\sum_{k=0}^N k^2 = \frac{N(N+1)(2N+1)}{6}$ , we have  $\sum_{k=0}^{n-1} k^2 = \frac{(n-1)n(2n-1)}{6}$ .
- So,  $L(f, P_n) = \frac{b^3}{n^3} \frac{(n-1)n(2n-1)}{6} = \frac{b^3}{6} \frac{(n-1)(2n-1)}{n^2} = \frac{b^3}{6} (1 - \frac{1}{n})(2 - \frac{1}{n})$ .
- The lower Darboux integral is  $\int_0^b x^2 dx = \lim_{n \rightarrow \infty} L(f, P_n) = \lim_{n \rightarrow \infty} \frac{b^3}{6} (1 - \frac{1}{n})(2 - \frac{1}{n}) = \frac{b^3}{6} (1)(2) = \frac{b^3}{3}$ .

- The upper Darboux sum is  $U(f, P_n) = \sum_{i=1}^n M_i \Delta x_i = \sum_{i=1}^n \left(\frac{ib}{n}\right)^2 \frac{b}{n} = \frac{b^3}{n^3} \sum_{i=1}^n i^2$ .
- Using the formula  $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$ .
- So,  $U(f, P_n) = \frac{b^3}{n^3} \frac{n(n+1)(2n+1)}{6} = \frac{b^3}{6} \frac{(n+1)(2n+1)}{n^2} = \frac{b^3}{6} \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right)$ .
- The upper Darboux integral is  $\overline{\int_0^b} x^2 dx = \lim_{n \rightarrow \infty} U(f, P_n) = \lim_{n \rightarrow \infty} \frac{b^3}{6} \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) = \frac{b^3}{6} (1)(2) = \frac{b^3}{3}$ .
- Since the upper and lower Darboux integrals are equal, the function is integrable, and  $\int_0^b x^2 dx = \frac{b^3}{3}$ .

(b) Let  $f$  be a bounded function on  $[a, b]$ . If  $P$  and  $Q$  are partitions of  $[a, b]$  and  $P \subseteq Q$ , then prove that  $L(f, P) \leq L(f, Q) \leq U(f, Q) \leq U(f, P)$ .

- Let  $P$  be a partition of  $[a, b]$ , and  $Q$  be a refinement of  $P$ , meaning  $P \subseteq Q$ . This implies that  $Q$  contains all the points of  $P$ , plus some additional points.
- Consider a single subinterval  $[x_{i-1}, x_i]$  from the partition  $P$ . Let  $m_i = \inf_{x \in [x_{i-1}, x_i]} f(x)$  and  $M_i = \sup_{x \in [x_{i-1}, x_i]} f(x)$ .
- When we refine the partition  $P$  to  $Q$  by adding a point  $c$  in  $(x_{i-1}, x_i)$ , the interval  $[x_{i-1}, x_i]$  is split into two subintervals:  $[x_{i-1}, c]$  and  $[c, x_i]$ .
- Let  $m_{i'}$  be the infimum on  $[x_{i-1}, c]$  and  $m_{i''}$  be the infimum on  $[c, x_i]$ . We know that  $m_i \leq m_{i'}$  and  $m_i \leq m_{i''}$ .

- The contribution to the lower sum from the interval  $[x_{i-1}, x_i]$  in  $P$  is  $m_i(x_i - x_{i-1})$ .
- The contribution to the lower sum from the corresponding subintervals in  $Q$  is  $m_{i'}(c - x_{i-1}) + m_{i''}(x_i - c)$ .
- Since  $m_i \leq m_{i'}$  and  $m_i \leq m_{i''}$ , we have  $m_i(c - x_{i-1}) \leq m_{i'}(c - x_{i-1})$  and  $m_i(x_i - c) \leq m_{i''}(x_i - c)$ .
- Summing these,  $m_i(c - x_{i-1}) + m_i(x_i - c) = m_i(x_i - x_{i-1}) \leq m_{i'}(c - x_{i-1}) + m_{i''}(x_i - c)$ .
- This shows that the lower sum either increases or stays the same when a partition is refined. Thus,  $L(f, P) \leq L(f, Q)$ .
- Similarly, for the upper sum, let  $M_{i'}$  be the supremum on  $[x_{i-1}, c]$  and  $M_{i''}$  be the supremum on  $[c, x_i]$ . We know that  $M_i \geq M_{i'}$  and  $M_i \geq M_{i''}$ .
- The contribution to the upper sum from the interval  $[x_{i-1}, x_i]$  in  $P$  is  $M_i(x_i - x_{i-1})$ .
- The contribution to the upper sum from the corresponding subintervals in  $Q$  is  $M_{i'}(c - x_{i-1}) + M_{i''}(x_i - c)$ .
- Since  $M_i \geq M_{i'}$  and  $M_i \geq M_{i''}$ , we have  $M_i(c - x_{i-1}) \geq M_{i'}(c - x_{i-1})$  and  $M_i(x_i - c) \geq M_{i''}(x_i - c)$ .
- Summing these,  $M_i(c - x_{i-1}) + M_i(x_i - c) = M_i(x_i - x_{i-1}) \geq M_{i'}(c - x_{i-1}) + M_{i''}(x_i - c)$ .

- This shows that the upper sum either decreases or stays the same when a partition is refined. Thus,  $U(f, Q) \leq U(f, P)$ .
- Finally, for any partition  $Q$ , it is always true that  $L(f, Q) \leq U(f, Q)$  because for each subinterval,  $m_i \leq M_i$ .
- Combining these inequalities, we get  $L(f, P) \leq L(f, Q) \leq U(f, Q) \leq U(f, P)$ .

(c) Let  $f: [a, b] \rightarrow \mathbb{R}$  be a bounded function on  $[a, b]$ . Prove that if  $f$  is integrable on  $[a, b]$ , then for each  $\varepsilon > 0$ , there exists a partition  $P$  of  $[a, b]$  such that  $U(f, P) - L(f, P) < \varepsilon$ .

- By definition, a bounded function  $f$  on  $[a, b]$  is Darboux integrable if its lower Darboux integral equals its upper Darboux integral, i.e.,

$$\underline{\int_a^b} f(x) dx = \overline{\int_a^b} f(x) dx.$$

- Let  $I = \int_a^b f(x) dx$ .
- By the definition of the lower Darboux integral, for any  $\varepsilon > 0$ , there exists a partition  $P_1$  such that  $I - \varepsilon/2 < L(f, P_1) \leq I$ .
- By the definition of the upper Darboux integral, for any  $\varepsilon > 0$ , there exists a partition  $P_2$  such that  $I \leq U(f, P_2) < I + \varepsilon/2$ .
- Let  $P$  be a common refinement of  $P_1$  and  $P_2$ , i.e.,  $P = P_1 \cup P_2$ .
- From part (b), we know that if  $P_1 \subseteq P$ , then  $L(f, P_1) \leq L(f, P)$ . So,  $I - \varepsilon/2 < L(f, P)$ .

- Also from part (b), if  $P_2 \subseteq P$ , then  $U(f, P) \leq U(f, P_2)$ . So,  $U(f, P) < I + \varepsilon/2$ .
- Combining these inequalities, we have:  $U(f, P) - L(f, P) < (I + \varepsilon/2) - (I - \varepsilon/2)$   $U(f, P) - L(f, P) < I + \varepsilon/2 - I + \varepsilon/2$   $U(f, P) - L(f, P) < \varepsilon$ .
- Thus, if  $f$  is integrable on  $[a, b]$ , then for each  $\varepsilon > 0$ , there exists a partition  $P$  of  $[a, b]$  such that  $U(f, P) - L(f, P) < \varepsilon$ .

(d) Let  $f(x) = 2x + 1$  over the interval. Let  $P = \{0, 1/2, 1, 3/2, 2\}$  be a partition of. Compute  $U(f, P)$ ,  $L(f, P)$  and  $U(f, P) - L(f, P)$ .

- The interval is not explicitly stated, but based on the partition  $P = \{0, 1/2, 1, 3/2, 2\}$ , the interval is  $[0, 2]$ .
- The function is  $f(x) = 2x + 1$ . This is an increasing function.
- The subintervals are:
  - $[0, 1/2]$
  - $[1/2, 1]$
  - $[1, 3/2]$
  - $[3/2, 2]$
- For an increasing function on an interval  $[x_{i-1}, x_i]$ :
  - $m_i = f(x_{i-1})$  (infimum)
  - $M_i = f(x_i)$  (supremum)

- $\Delta x_i = x_i - x_{i-1}$
- Calculations for each subinterval:
  - Interval 1:  $[0, 1/2]$ 
    - $m_1 = f(0) = 2(0) + 1 = 1$
    - $M_1 = f(1/2) = 2(1/2) + 1 = 2$
    - $\Delta x_1 = 1/2 - 0 = 1/2$
  - Interval 2:  $[1/2, 1]$ 
    - $m_2 = f(1/2) = 2(1/2) + 1 = 2$
    - $M_2 = f(1) = 2(1) + 1 = 3$
    - $\Delta x_2 = 1 - 1/2 = 1/2$
  - Interval 3:  $[1, 3/2]$ 
    - $m_3 = f(1) = 2(1) + 1 = 3$
    - $M_3 = f(3/2) = 2(3/2) + 1 = 4$
    - $\Delta x_3 = 3/2 - 1 = 1/2$
  - Interval 4:  $[3/2, 2]$ 
    - $m_4 = f(3/2) = 2(3/2) + 1 = 4$
    - $M_4 = f(2) = 2(2) + 1 = 5$
    - $\Delta x_4 = 2 - 3/2 = 1/2$

- Lower Darboux Sum  $L(f, P)$ :  $L(f, P) = m_1\Delta x_1 + m_2\Delta x_2 + m_3\Delta x_3 + m_4\Delta x_4$   
 $L(f, P) = (1)(1/2) + (2)(1/2) + (3)(1/2) + (4)(1/2)$   
 $L(f, P) = 1/2 + 1 + 3/2 + 2 = 5$
- Upper Darboux Sum  $U(f, P)$ :  $U(f, P) = M_1\Delta x_1 + M_2\Delta x_2 + M_3\Delta x_3 + M_4\Delta x_4$   
 $U(f, P) = (2)(1/2) + (3)(1/2) + (4)(1/2) + (5)(1/2)$   
 $U(f, P) = 1 + 3/2 + 2 + 5/2 = 7$
- Difference  $U(f, P) - L(f, P)$ :  $U(f, P) - L(f, P) = 7 - 5 = 2$ .

Question 2: (a) Let  $f$  be an integrable function on  $[a, b]$ . Show that  $-f$  is integrable on  $[a, b]$  and  $\int_a^b (-f) = -\int_a^b f$ .

- Given that  $f$  is an integrable function on  $[a, b]$ , by the definition of integrability, for any  $\varepsilon > 0$ , there exists a partition  $P$  such that  $U(f, P) - L(f, P) < \varepsilon$ .
- Let  $g(x) = -f(x)$ .
- For any subinterval  $[x_{i-1}, x_i]$  of a partition  $P$ , let  $m_i$  and  $M_i$  be the infimum and supremum of  $f$  on this interval, respectively.
- The infimum of  $g(x) = -f(x)$  on  $[x_{i-1}, x_i]$  is  $-M_i$ . (Because if  $M_i = \sup f(x)$ , then  $-M_i = \inf(-f(x))$ .)
- The supremum of  $g(x) = -f(x)$  on  $[x_{i-1}, x_i]$  is  $-m_i$ . (Because if  $m_i = \inf f(x)$ , then  $-m_i = \sup(-f(x))$ .)
- Now, let's look at the Darboux sums for  $g(x)$ :
  - $L(g, P) = \sum_{i=1}^n (-M_i)\Delta x_i = -\sum_{i=1}^n M_i \Delta x_i = -U(f, P)$ .

- $U(g, P) = \sum_{i=1}^n (-m_i) \Delta x_i = - \sum_{i=1}^n m_i \Delta x_i = -L(f, P).$
- Now consider the difference  $U(g, P) - L(g, P)$ :
  - $U(g, P) - L(g, P) = (-L(f, P)) - (-U(f, P)) = U(f, P) - L(f, P).$
- Since  $f$  is integrable, for any  $\varepsilon > 0$ , there exists a partition  $P$  such that  $U(f, P) - L(f, P) < \varepsilon$ .
- Therefore,  $U(g, P) - L(g, P) < \varepsilon$ , which implies that  $g(x) = -f(x)$  is integrable on  $[a, b]$ .
- Now, let's show that  $\int_a^b (-f) = - \int_a^b f$ .
- We know that  $\int_a^b (-f) = \underline{\int_a^b} (-f) = \lim_{||P|| \rightarrow 0} L(-f, P) = \lim_{||P|| \rightarrow 0} (-U(f, P)).$
- Since  $f$  is integrable,  $\lim_{||P|| \rightarrow 0} U(f, P) = \int_a^b f$ .
- Therefore,  $\int_a^b (-f) = - \int_a^b f$ .

(b) Let  $f: \rightarrow \mathbb{R}$  be defined as  $f(x) = \{1, \text{ if } x \text{ is rational}; -1, \text{ if } x \text{ is irrational}\}$ . Calculate the upper and lower Darboux Integrals for  $f$  on the interval. Is  $f$  integrable on?

- The interval is not explicitly stated but is implicitly  $[a, b]$  as usually understood for Darboux integrals. Let's assume the interval is  $[a, b]$ .
- Let  $P$  be any partition of  $[a, b]$ ,  $P = \{x_0, x_1, \dots, x_n\}$ .
- Consider any subinterval  $[x_{i-1}, x_i]$ .



- Since every non-empty interval of real numbers contains both rational and irrational numbers:
  - The supremum of  $f(x)$  on  $[x_{i-1}, x_i]$  is  $M_i = \sup_{x \in [x_{i-1}, x_i]} f(x) = 1$  (because there's always a rational number in the interval).
  - The infimum of  $f(x)$  on  $[x_{i-1}, x_i]$  is  $m_i = \inf_{x \in [x_{i-1}, x_i]} f(x) = -1$  (because there's always an irrational number in the interval).
- Now, let's calculate the Darboux sums:
  - Lower Darboux Sum  $L(f, P) = \sum_{i=1}^n m_i \Delta x_i = \sum_{i=1}^n (-1)(x_i - x_{i-1})$ .
  - $L(f, P) = -(x_1 - x_0) - (x_2 - x_1) - \dots - (x_n - x_{n-1})$ .
  - This is a telescoping sum:  $L(f, P) = -(x_n - x_0) = -(b - a)$ .
  - Upper Darboux Sum  $U(f, P) = \sum_{i=1}^n M_i \Delta x_i = \sum_{i=1}^n (1)(x_i - x_{i-1})$ .
  - $U(f, P) = (x_1 - x_0) + (x_2 - x_1) + \dots + (x_n - x_{n-1})$ .
  - This is a telescoping sum:  $U(f, P) = (x_n - x_0) = (b - a)$ .
- The lower Darboux integral is  $\int_a^b f(x) dx = \sup_P L(f, P) = \sup_P (-(b - a)) = -(b - a)$ .
- The upper Darboux integral is  $\int_a^b f(x) dx = \inf_P U(f, P) = \inf_P (b - a) = (b - a)$ .
- Is  $f$  integrable on?

- For  $f$  to be integrable, the lower Darboux integral must be equal to the upper Darboux integral.
- Here,  $\int_a^b f(x)dx = -(b-a)$  and  $\int_a^b f(x)dx = (b-a)$ .
- Since  $a \neq b$ ,  $-(b-a) \neq (b-a)$ . For example, if  $a = 0, b = 1$ , then the lower integral is -1 and the upper integral is 1.
- Therefore, the function  $f(x)$  is not integrable on the given interval.

(c) Let  $f: [a, b] \rightarrow \mathbb{R}$  be a bounded function. Show that if  $f$  is integrable (Darboux) on  $[a, b]$ , then it is Riemann integrable on  $[a, b]$ .

- A function  $f$  is Darboux integrable on  $[a, b]$  if for every  $\varepsilon > 0$ , there exists a partition  $P$  of  $[a, b]$  such that  $U(f, P) - L(f, P) < \varepsilon$ . Also, the common value of the upper and lower Darboux integrals is the Darboux integral.
- A function  $f$  is Riemann integrable on  $[a, b]$  if there exists a number  $I$  such that for every  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that for every partition  $P$  with norm  $\|P\| < \delta$  and any choice of sample points  $c_i \in [x_{i-1}, x_i]$ , we have  $|R(f, P) - I| < \varepsilon$ , where  $R(f, P) = \sum_{i=1}^n f(c_i)\Delta x_i$  is the Riemann sum.
- Let  $f$  be Darboux integrable on  $[a, b]$  with integral  $I = \int_a^b f(x)dx$ .
- By the definition of Darboux integrability, for every  $\varepsilon > 0$ , there exists a partition  $P_0$  such that  $U(f, P_0) - L(f, P_0) < \varepsilon$ .
- For any partition  $P$ , and any choice of sample points  $c_i \in [x_{i-1}, x_i]$ :

- We know that  $m_i \leq f(c_i) \leq M_i$  for each subinterval.
- Multiplying by  $\Delta x_i$  and summing over all subintervals:  $L(f, P) = \sum_{i=1}^n m_i \Delta x_i \leq \sum_{i=1}^n f(c_i) \Delta x_i = R(f, P) \leq \sum_{i=1}^n M_i \Delta x_i = U(f, P)$ .
- Also, by the property of Darboux integrals, we know that for any partition  $P$ :
  - $L(f, P) \leq \underline{\int_a^b} f(x) dx = I = \overline{\int_a^b} f(x) dx \leq U(f, P)$ .
- Combining these, we have:  $L(f, P) \leq R(f, P) \leq U(f, P)$  and  $L(f, P) \leq I \leq U(f, P)$ .
- This implies that both  $R(f, P)$  and  $I$  lie within the interval  $[L(f, P), U(f, P)]$ .
- Therefore, the distance between  $R(f, P)$  and  $I$  must be less than or equal to the length of this interval:  $|R(f, P) - I| \leq U(f, P) - L(f, P)$ .
- Since  $f$  is Darboux integrable, for any  $\varepsilon > 0$ , there exists a partition  $P$  such that  $U(f, P) - L(f, P) < \varepsilon$ .
- This implies that for any such partition  $P$  and any choice of sample points  $c_i$ , we have  $|R(f, P) - I| < \varepsilon$ .
- This is precisely the definition of Riemann integrability. Therefore, if  $f$  is Darboux integrable, it is Riemann integrable.

(d) For a bounded function  $f$  on  $[a, b]$ , define the Riemann Sum associated with a partition  $P$ . Hence, give Riemann's definition of integrability.

- **Riemann Sum:** Let  $f$  be a bounded function on the interval  $[a, b]$ . Let  $P = \{x_0, x_1, \dots, x_n\}$  be a partition of  $[a, b]$  such that  $a = x_0 < x_1 < \dots < x_n = b$ . Let  $\Delta x_i = x_i - x_{i-1}$  be the length of the  $i$ -th subinterval. For each subinterval  $[x_{i-1}, x_i]$ , choose an arbitrary sample point  $c_i \in [x_{i-1}, x_i]$ . The Riemann sum for  $f$  corresponding to the partition  $P$  and the chosen sample points  $c_i$  is defined as:  $R(f, P) = \sum_{i=1}^n f(c_i) \Delta x_i$ .
- **Riemann's Definition of Integrability:** A bounded function  $f$  on  $[a, b]$  is said to be Riemann integrable if there exists a unique real number  $I$  such that for every  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that for every partition  $P$  of  $[a, b]$  with norm  $\|P\| = \max_i \Delta x_i < \delta$ , and for any choice of sample points  $c_i \in [x_{i-1}, x_i]$ , we have:  $|R(f, P) - I| < \varepsilon$ . The number  $I$  is called the Riemann integral of  $f$  over  $[a, b]$ , denoted by  $\int_a^b f(x) dx$ .

Question 3: (a) Prove that every bounded piecewise monotonic function  $f$  on  $[a, b]$  is integrable.

- A function  $f$  is piecewise monotonic on  $[a, b]$  if the interval  $[a, b]$  can be divided into a finite number of subintervals such that  $f$  is monotonic on each subinterval.
- A function is monotonic on an interval if it is either increasing or decreasing on that interval.
- We know that every monotonic function on a closed and bounded interval is integrable.
- Let  $f$  be a bounded piecewise monotonic function on  $[a, b]$ .

- This means there exists a partition of  $[a, b]$ , say  $P_0 = \{x_0, x_1, \dots, x_n\}$  such that on each subinterval  $[x_{j-1}, x_j]$ ,  $f$  is monotonic.
- Since  $f$  is monotonic on each  $[x_{j-1}, x_j]$ ,  $f$  is integrable on each  $[x_{j-1}, x_j]$ .
- This implies that for each subinterval  $[x_{j-1}, x_j]$  and for any  $\varepsilon_j > 0$ , there exists a partition  $P_j$  of  $[x_{j-1}, x_j]$  such that  $U(f|_{[x_{j-1}, x_j]}, P_j) - L(f|_{[x_{j-1}, x_j]}, P_j) < \varepsilon_j$ .
- Let  $P = P_0 \cup P_1 \cup \dots \cup P_n$  be a partition of  $[a, b]$  formed by combining all the partition points.
- Then  $U(f, P) - L(f, P) = \sum_{j=1}^n (U(f|_{[x_{j-1}, x_j]}, P_j) - L(f|_{[x_{j-1}, x_j]}, P_j))$ .
- We can choose  $\varepsilon_j = \varepsilon/n$  for each subinterval.
- Then  $U(f, P) - L(f, P) < \sum_{j=1}^n \varepsilon/n = n \cdot (\varepsilon/n) = \varepsilon$ .
- Since for any  $\varepsilon > 0$ , we can find such a partition  $P$ ,  $f$  is integrable on  $[a, b]$ .

(b) Show that if a function  $f$  is integrable on  $[a, b]$ , then  $|f|$  is integrable on  $[a, b]$  and  $|\int_a^b f| \leq \int_a^b |f|$ .

- **Part 1: Show that  $|f|$  is integrable.**
  - Given that  $f$  is integrable on  $[a, b]$ , it means  $f$  is bounded on  $[a, b]$ . If  $f$  is bounded, then there exists  $M > 0$  such that  $|f(x)| \leq M$  for all  $x \in [a, b]$ . This also means that  $|f|$  is bounded.

- For any subinterval  $[x_{i-1}, x_i]$  of a partition  $P$ , let  $m_i$  and  $M_i$  be the infimum and supremum of  $f$  on this interval, and  $m_{i'}$  and  $M_{i'}$  be the infimum and supremum of  $|f|$  on this interval.
  - We know that for any  $x, y \in [x_{i-1}, x_i]$ , we have  $||f(x)| - |f(y)|| \leq |f(x) - f(y)|$ .
  - This implies that  $M_{i'} - m_{i'} \leq M_i - m_i$ . (The oscillation of  $|f|$  is less than or equal to the oscillation of  $f$ ).
  - Now, consider the difference between the upper and lower Darboux sums for  $|f|$ :  $U(|f|, P) - L(|f|, P) = \sum_{i=1}^n (M_{i'} - m_{i'}) \Delta x_i$ .
  - We have  $U(|f|, P) - L(|f|, P) \leq \sum_{i=1}^n (M_i - m_i) \Delta x_i = U(f, P) - L(f, P)$ .
  - Since  $f$  is integrable, for any  $\varepsilon > 0$ , there exists a partition  $P$  such that  $U(f, P) - L(f, P) < \varepsilon$ .
  - Therefore,  $U(|f|, P) - L(|f|, P) < \varepsilon$ , which implies that  $|f|$  is integrable on  $[a, b]$ .
- **Part 2: Show that  $|\int_a^b f| \leq \int_a^b |f|$ .**
- We know that for any real number  $x$ ,  $-|x| \leq x \leq |x|$ .
  - Therefore, for any  $x \in [a, b]$ , we have  $-|f(x)| \leq f(x) \leq |f(x)|$ .
  - Since integration preserves inequalities:  $\int_a^b (-|f(x)|) dx \leq \int_a^b f(x) dx \leq \int_a^b |f(x)| dx$ .

- From part (a) of Question 2, we know that  $\int_a^b (-|f(x)|)dx = -\int_a^b |f(x)|dx$ .
- So,  $-\int_a^b |f(x)|dx \leq \int_a^b f(x)dx \leq \int_a^b |f(x)|dx$ .
- This inequality is equivalent to saying that  $|\int_a^b f(x)dx| \leq \int_a^b |f(x)|dx$ .

(c) If  $f$  is a continuous, non-negative function on  $[a, b]$  and if  $\int_a^b f = 0$ , then prove that  $f$  is identically 0 on  $[a, b]$ . Give an example of a discontinuous non-zero function  $f$  on for which  $\int_0^1 f = 0$ .

• **Part 1: Proof for continuous, non-negative function.**

- Assume, for the sake of contradiction, that  $f$  is not identically 0 on  $[a, b]$ .
- Since  $f$  is non-negative, this means there exists at least one point  $c \in [a, b]$  such that  $f(c) > 0$ .
- Since  $f$  is continuous at  $c$  and  $f(c) > 0$ , by the definition of continuity, for  $\varepsilon = f(c)/2 > 0$ , there exists a  $\delta > 0$  such that for all  $x \in [c - \delta, c + \delta] \cap [a, b]$ , we have  $|f(x) - f(c)| < f(c)/2$ .
- This implies  $f(c) - f(c)/2 < f(x) < f(c) + f(c)/2$ , or  $f(c)/2 < f(x) < 3f(c)/2$ .
- So, there exists an interval  $[c_1, c_2] \subseteq [a, b]$  (where  $[c_1, c_2]$  is  $[c - \delta, c + \delta] \cap [a, b]$ ) such that for all  $x \in [c_1, c_2]$ ,  $f(x) \geq f(c)/2 > 0$ . Let  $k = f(c)/2$ .

- Now, consider the integral of  $f$  over  $[a, b]$ :  $\int_a^b f(x)dx = \int_a^{c_1} f(x)dx + \int_{c_1}^{c_2} f(x)dx + \int_{c_2}^b f(x)dx$ .
  - Since  $f(x) \geq 0$  on  $[a, b]$ ,  $\int_a^{c_1} f(x)dx \geq 0$  and  $\int_{c_2}^b f(x)dx \geq 0$ .
  - On the interval  $[c_1, c_2]$ , we have  $f(x) \geq k > 0$ .
  - Therefore,  $\int_{c_1}^{c_2} f(x)dx \geq \int_{c_1}^{c_2} k dx = k(c_2 - c_1)$ .
  - Since  $k > 0$  and  $c_2 - c_1 > 0$ , it follows that  $k(c_2 - c_1) > 0$ .
  - Thus,  $\int_a^b f(x)dx \geq k(c_2 - c_1) > 0$ .
  - This contradicts our assumption that  $\int_a^b f(x)dx = 0$ .
  - Therefore, our initial assumption must be false, meaning  $f(x)$  must be identically 0 on  $[a, b]$ .
- **Part 2: Example of a discontinuous non-zero function  $f$  on for which  $\int_0^1 f = 0$ .**
    - The interval is implicitly  $[0, 1]$ .
    - Let  $f: [0, 1] \rightarrow \mathbb{R}$  be defined as:  $f(x) = \begin{cases} 1 & \text{if } x = 1/2 \\ 0 & \text{if } x \neq 1/2 \end{cases}$
    - This function is discontinuous at  $x = 1/2$ . It is not identically zero on  $[0, 1]$  (because  $f(1/2) = 1$ ).
    - However, when calculating the integral, the value of the function at a single point does not affect the value of the definite integral. The set of discontinuities is a set of measure zero.



- More formally, for any partition  $P$  of  $[0,1]$ , if  $1/2$  is not a partition point, it falls into one subinterval. The contribution of this subinterval to the integral will approach zero as the norm of the partition approaches zero. If  $1/2$  is a partition point, it's an endpoint of two intervals.
- The integral  $\int_0^1 f(x)dx$  can be evaluated. The function is 0 everywhere except at a single point.
- The lower Darboux sum will always be 0 (since the infimum in any interval containing 0 will be 0, and in intervals not containing  $1/2$ , it is 0).
- The upper Darboux sum will also approach 0. For any interval  $[x_{i-1}, x_i]$  containing  $1/2$ , the supremum is 1, so the contribution is  $1 \cdot (x_i - x_{i-1})$ . For other intervals, the supremum is 0. As the norm of the partition goes to 0, the length of the interval containing  $1/2$  goes to 0, so the upper sum also goes to 0.
- Therefore,  $\int_0^1 f(x)dx = 0$ .

(d) State and prove Fundamental Theorem of Calculus I.

- **Statement of Fundamental Theorem of Calculus I (FTC I):** Let  $f$  be a continuous function on the closed interval  $[a, b]$ . Let  $F(x) = \int_a^x f(t)dt$  for  $x \in [a, b]$ . Then  $F$  is differentiable on  $(a, b)$  and  $F'(x) = f(x)$  for all  $x \in (a, b)$ . If  $f$  is continuous at  $a$ ,  $F$  is right-differentiable at  $a$  and  $F'(a^+) = f(a)$ . If  $f$  is continuous at  $b$ ,  $F$  is left-differentiable at  $b$  and  $F'(b^-) = f(b)$ .

• **Proof:**

- Let  $x \in (a, b)$ . We want to show that  $F'(x) = f(x)$ , which means we need to evaluate the limit:  $F'(x) = \lim_{h \rightarrow 0} \frac{F(x+h) - F(x)}{h}$ .
- By the definition of  $F(x)$ :  $F(x+h) - F(x) = \int_a^{x+h} f(t)dt - \int_a^x f(t)dt = \int_x^{x+h} f(t)dt$ .
- So, we need to evaluate  $\lim_{h \rightarrow 0} \frac{1}{h} \int_x^{x+h} f(t)dt$ .
- Since  $f$  is continuous on  $[a, b]$ , it is continuous on any subinterval, including  $[x, x+h]$  (or  $[x+h, x]$  if  $h < 0$ ).
- By the Extreme Value Theorem, on this closed interval,  $f$  attains its minimum value  $m_h$  and maximum value  $M_h$ .
- So,  $m_h \leq f(t) \leq M_h$  for all  $t$  between  $x$  and  $x+h$ .
- Integrating this inequality over the interval from  $x$  to  $x+h$ : If  $h > 0$ :  $\int_x^{x+h} m_h dt \leq \int_x^{x+h} f(t)dt \leq \int_x^{x+h} M_h dt$   $m_h h \leq \int_x^{x+h} f(t)dt \leq M_h h$  Dividing by  $h$  (since  $h > 0$ ):  $m_h \leq \frac{1}{h} \int_x^{x+h} f(t)dt \leq M_h$ . If  $h < 0$ : The integral is from  $x$  to  $x+h$ , which means  $x+h < x$ .  $\int_x^{x+h} m_h dt \geq \int_x^{x+h} f(t)dt \geq \int_x^{x+h} M_h dt$  (reversing limits changes sign, or multiplying by negative  $h$  flips inequality)  $m_h h \geq \int_x^{x+h} f(t)dt \geq M_h h$  Dividing by  $h$  (since  $h < 0$ , we also flip the inequalities):  $m_h \leq \frac{1}{h} \int_x^{x+h} f(t)dt \leq M_h$ .
- In both cases ( $h > 0$  or  $h < 0$ ), we have  $m_h \leq \frac{F(x+h) - F(x)}{h} \leq M_h$ .

- As  $h \rightarrow 0$ , the interval  $[x, x + h]$  shrinks to the point  $x$ .
- Since  $f$  is continuous at  $x$ , as  $h \rightarrow 0$ ,  $m_h \rightarrow f(x)$  and  $M_h \rightarrow f(x)$ .
- By the Squeeze Theorem,  $\lim_{h \rightarrow 0} \frac{F(x+h)-F(x)}{h} = f(x)$ .
- Therefore,  $F'(x) = f(x)$ .
- The statements about right-differentiability at  $a$  and left-differentiability at  $b$  follow similarly by considering one-sided limits.

Question 4: (a) If  $u$  and  $v$  are continuous functions on  $[a, b]$  that are differentiable on  $(a, b)$ , and  $u'$  and  $v'$  are integrable, prove that  $\int_a^b uv' + \int_a^b u'v = u(b)v(b) - u(a)v(a)$ . Hence evaluate  $\int_0^{\pi/2} x \cos x$ .

• **Proof of Integration by Parts Formula:**

- Consider the product function  $P(x) = u(x)v(x)$ .
- Since  $u$  and  $v$  are differentiable on  $(a, b)$  and continuous on  $[a, b]$ , their product  $P(x)$  is also differentiable on  $(a, b)$  and continuous on  $[a, b]$ .
- By the product rule for differentiation,  $P'(x) = u'(x)v(x) + u(x)v'(x)$ .
- Given that  $u'$  and  $v'$  are integrable, and  $u$  and  $v$  are continuous (and thus bounded), it implies that  $u'v$  and  $uv'$  are also integrable (products of integrable/bounded functions are integrable).

- Now, apply the Fundamental Theorem of Calculus II, which states that if  $P'$  is integrable on  $[a, b]$ , then  $\int_a^b P'(x)dx = P(b) - P(a)$ .
- So,  $\int_a^b (u'(x)v(x) + u(x)v'(x))dx = u(b)v(b) - u(a)v(a)$ .
- By the linearity of integration:  $\int_a^b u'(x)v(x)dx + \int_a^b u(x)v'(x)dx = u(b)v(b) - u(a)v(a)$ .
- This is the integration by parts formula:  $\int_a^b u v' dx = [uv]_a^b - \int_a^b u' v dx$ . (Rearranged form).
- The given form is  $\int_a^b u v' + \int_a^b u' v = u(b)v(b) - u(a)v(a)$ .
- **Evaluate  $\int_0^{\pi/2} x \cos x$ :**
  - We use the integration by parts formula. Let  $u(x) = x$  and  $dv = \cos x dx$ .
  - Then  $du = dx$  and  $v = \int \cos x dx = \sin x$ .
  - Applying the formula  $\int_a^b u dv = [uv]_a^b - \int_a^b v du$ :  $\int_0^{\pi/2} x \cos x dx = [x \sin x]_0^{\pi/2} - \int_0^{\pi/2} \sin x dx$ .
  - Evaluate the first term:  $[x \sin x]_0^{\pi/2} = (\frac{\pi}{2} \sin(\frac{\pi}{2})) - (0 \cdot \sin(0)) = (\frac{\pi}{2} \cdot 1) - 0 = \frac{\pi}{2}$ .
  - Evaluate the second term:  $\int_0^{\pi/2} \sin x dx = [-\cos x]_0^{\pi/2} = (-\cos(\frac{\pi}{2})) - (-\cos(0)) = (-0) - (-1) = 1$ .

- Substitute these values back:  $\int_0^{\pi/2} x \cos x dx = \frac{\pi}{2} - 1$ .

(b) Use the Fundamental Theorem of Calculus to calculate  $\lim_{x \rightarrow 0} (1/x) \int_0^x e^{t^2} dt$ .

- This limit has the form  $\lim_{x \rightarrow 0} \frac{\int_0^x e^{t^2} dt}{x}$ . This is an indeterminate form of type  $0/0$  because  $\int_0^0 e^{t^2} dt = 0$ .
- We can use L'Hôpital's Rule.
- Let  $F(x) = \int_0^x e^{t^2} dt$ . Then by the Fundamental Theorem of Calculus I,  $F'(x) = e^{x^2}$ .
- The derivative of the denominator  $x$  is 1.
- Applying L'Hôpital's Rule:  $\lim_{x \rightarrow 0} \frac{\int_0^x e^{t^2} dt}{x} = \lim_{x \rightarrow 0} \frac{\frac{d}{dx}(\int_0^x e^{t^2} dt)}{\frac{d}{dx}(x)} = \lim_{x \rightarrow 0} \frac{e^{x^2}}{1} = e^{0^2} = e^0 = 1$ .
- Alternatively, this limit is precisely the definition of the derivative of the function  $F(x) = \int_0^x e^{t^2} dt$  at  $x = 0$ , i.e.,  $F'(0)$ .
- By FTC I,  $F'(x) = e^{x^2}$ . So,  $F'(0) = e^{0^2} = 1$ .

(c) Let  $f$  be an integrable function on  $[a, b]$ . For  $x$  in  $[a, b]$ , let  $F(x) = \int_a^x f(t) dt$ . Then show that  $F$  is uniformly continuous on  $[a, b]$ . For  $F(x) = \begin{cases} 0, & t < 0; \\ t, & 0 \leq t \leq 1; \\ 4, & t > 1 \end{cases}$  (i) Determine the function  $F(x) = \int_0^x f(t) dt$ . (ii) Where is  $F$  continuous?

- **Part 1: Show  $F$  is uniformly continuous.**

- Given that  $f$  is an integrable function on  $[a, b]$ , it implies that  $f$  is bounded on  $[a, b]$ .
- So, there exists a constant  $M > 0$  such that  $|f(t)| \leq M$  for all  $t \in [a, b]$ .
- Let  $F(x) = \int_a^x f(t)dt$ .
- Consider any  $x_1, x_2 \in [a, b]$  with  $x_1 < x_2$ .
- $|F(x_2) - F(x_1)| = \left| \int_a^{x_2} f(t)dt - \int_a^{x_1} f(t)dt \right| = \left| \int_{x_1}^{x_2} f(t)dt \right|$ .
- Using the property that  $\left| \int_c^d g(t)dt \right| \leq \int_c^d |g(t)|dt$ :  

$$\left| \int_{x_1}^{x_2} f(t)dt \right| \leq \int_{x_1}^{x_2} |f(t)|dt.$$
- Since  $|f(t)| \leq M$ :  $\int_{x_1}^{x_2} |f(t)|dt \leq \int_{x_1}^{x_2} M dt = M(x_2 - x_1)$ .
- So,  $|F(x_2) - F(x_1)| \leq M|x_2 - x_1|$ . (We can use  $|x_2 - x_1|$  to cover both  $x_1 < x_2$  and  $x_2 < x_1$ ).
- This shows that  $F$  is Lipschitz continuous on  $[a, b]$  with Lipschitz constant  $M$ .
- Since every Lipschitz continuous function on a closed interval is uniformly continuous,  $F$  is uniformly continuous on  $[a, b]$ .
- **Part 2: Given**  $f(t) = \{0, t < 0; t, 0 \leq t \leq 1; 4, t > 1\}$ 
  - The question seems to have a typo for  $F(x) = \{0, t < 0; t, 0 \leq t \leq 1; 4, t > 1\}$ . This looks like a definition of a function, let's call it  $g(t)$ , which is not  $f(t)$  from the previous context. Let's

assume the question meant "Let  $f(t)$  be defined as:" and then proceeds to define a piecewise function.

- So, let  $f(t)$  be defined as:  $f(t) = \begin{cases} 0 & \text{if } t < 0 \\ t & \text{if } 0 \leq t \leq 1 \\ 4 & \text{if } t > 1 \end{cases}$
- **(i) Determine the function  $F(x) = \int_0^x f(t)dt$ .**
  - We need to consider different cases for  $x$ .
  - Case 1:  $x < 0$   $F(x) = \int_0^x f(t)dt = 0$  (since  $f(t) = 0$  for  $t < 0$  and the upper limit is less than the lower limit,  $\int_0^x = -\int_x^0$ ). More rigorously,  $\int_0^x 0 dt = 0$ .
  - Case 2:  $0 \leq x \leq 1$   $F(x) = \int_0^x f(t)dt = \int_0^x t dt = [\frac{t^2}{2}]_0^x = \frac{x^2}{2} - 0 = \frac{x^2}{2}$ .
  - Case 3:  $x > 1$   $F(x) = \int_0^x f(t)dt = \int_0^1 f(t)dt + \int_1^x f(t)dt$ .  
 $F(x) = \int_0^1 t dt + \int_1^x 4 dt$ .  $F(x) = [\frac{t^2}{2}]_0^1 + [4t]_1^x$ .  $F(x) = (\frac{1^2}{2} - 0) + (4x - 4(1)) = \frac{1}{2} + 4x - 4 = 4x - \frac{7}{2}$ .
  - So, the function  $F(x)$  is:  $F(x) = \begin{cases} 0 & \text{if } x < 0 \\ x^2/2 & \text{if } 0 \leq x \leq 1 \\ 4x - 7/2 & \text{if } x > 1 \end{cases}$
- **(ii) Where is  $F$  continuous?**
  - Each piece of  $F(x)$  ( $0$ ,  $x^2/2$ ,  $4x - 7/2$ ) is a polynomial, and thus continuous within its defined interval. We need

to check continuity at the transition points  $x = 0$  and  $x = 1$ .

▪ At  $x = 0$ :

- $\lim_{x \rightarrow 0^-} F(x) = \lim_{x \rightarrow 0^-} 0 = 0.$
- $\lim_{x \rightarrow 0^+} F(x) = \lim_{x \rightarrow 0^+} x^2/2 = 0^2/2 = 0.$
- $F(0) = 0^2/2 = 0.$
- Since the left limit, right limit, and function value are all equal at  $x = 0$ ,  $F$  is continuous at  $x = 0$ .

▪ At  $x = 1$ :

- $\lim_{x \rightarrow 1^-} F(x) = \lim_{x \rightarrow 1^-} x^2/2 = 1^2/2 = 1/2.$
- $\lim_{x \rightarrow 1^+} F(x) = \lim_{x \rightarrow 1^+} (4x - 7/2) = 4(1) - 7/2 = 8/2 - 7/2 = 1/2.$
- $F(1) = 1^2/2 = 1/2.$
- Since the left limit, right limit, and function value are all equal at  $x = 1$ ,  $F$  is continuous at  $x = 1$ .

▪ Therefore,  $F(x)$  is continuous for all  $x \in \mathbb{R}$ .

(d) For  $t \in \mathbb{R}$ , define  $F(t) = \{0, t < 1/2; 1, t \geq 1/2\}$  and let  $f(x) = x^2$ ,  $x \in \mathbb{R}$ . Show that  $f$  is  $F$ -integrable and that  $\int_0^1 f dF = f(1/2)$ .

- This question refers to the Riemann-Stieltjes integral, denoted by

$$\int_a^b f dF.$$



- The interval for integration is  $[0,1]$ .
- The integrator function is  $F(t) = \begin{cases} 0 & \text{if } t < 1/2 \\ 1 & \text{if } t \geq 1/2 \end{cases}$ . This is a step function with a jump at  $t = 1/2$ .
- The integrand function is  $f(x) = x^2$ . This is a continuous function.
- **Showing  $f$  is  $F$ -integrable:**
  - A common theorem states that if  $f$  is continuous on  $[a, b]$  and  $F$  is a function of bounded variation on  $[a, b]$ , then  $f$  is Riemann-Stieltjes integrable with respect to  $F$ .
  - In our case,  $f(x) = x^2$  is continuous on  $[0,1]$ .
  - The function  $F(t)$  is a step function with a single jump. Such functions are of bounded variation. The total variation is  $|F(1/2) - F(1/2^-)| = |1 - 0| = 1$ .
  - Therefore,  $f$  is  $F$ -integrable on  $[0,1]$ .
- **Calculating  $\int_0^1 f \, dF$ :**
  - For a function  $F$  that is a step function with a single jump at  $c \in (a, b)$ , and  $f$  is continuous at  $c$ , the Riemann-Stieltjes integral  $\int_a^b f \, dF$  simplifies to:  $\int_a^b f(x) dF(x) = f(c)[F(c^+) - F(c^-)]$ .
  - In our case, the jump occurs at  $c = 1/2$ .
  - $F(1/2^+) = 1$  (since  $F(t) = 1$  for  $t \geq 1/2$ ).
  - $F(1/2^-) = 0$  (since  $F(t) = 0$  for  $t < 1/2$ ).

- The jump size is  $[F(1/2^+) - F(1/2^-)] = 1 - 0 = 1$ .
- The integrand function is  $f(x) = x^2$ .
- We need to evaluate  $f$  at the jump point  $c = 1/2$ :  $f(1/2) = (1/2)^2 = 1/4$ .
- Therefore,  $\int_0^1 f dF = f(1/2) \cdot (1) = f(1/2)$ .
- So,  $\int_0^1 x^2 dF(x) = (1/2)^2 = 1/4$ .

Question 5: (a) Find the volume of the solid generated when the region enclosed by the curves  $x = \sqrt{y}$  and  $x = y/4$  is revolved about the  $x$  – axis.

- First, find the points of intersection of the two curves:  $x = \sqrt{y} \Rightarrow x^2 = y$   
 $x = y/4 \Rightarrow y = 4x$
- Substitute  $y = 4x$  into  $x^2 = y$ :  $x^2 = 4x$   $x^2 - 4x = 0$   $x(x - 4) = 0$  So,  $x = 0$  or  $x = 4$ .
- If  $x = 0$ ,  $y = 0$ . Point is  $(0,0)$ .
- If  $x = 4$ ,  $y = 4^2 = 16$  (from  $y = x^2$ ) or  $y = 4(4) = 16$  (from  $y = 4x$ ).  
 Point is  $(4,16)$ .
- The region is enclosed by  $y = x^2$  and  $y = 4x$ .
- We are revolving about the  $x$ -axis. We will use the Washer Method.
- The outer radius  $R(x)$  is the upper curve, and the inner radius  $r(x)$  is the lower curve.

- On the interval  $[0,4]$ ,  $4x \geq x^2$ . To check, pick  $x = 1$ ,  $4(1) \geq 1^2 \Rightarrow 4 \geq 1$ . So  $y = 4x$  is the outer curve, and  $y = x^2$  is the inner curve.
- $R(x) = 4x$
- $r(x) = x^2$
- The volume  $V$  is given by the integral:  $V = \int_a^b \pi ([R(x)]^2 - [r(x)]^2) dx$ .  
 $V = \int_0^4 \pi ((4x)^2 - (x^2)^2) dx$ .  $V = \pi \int_0^4 (16x^2 - x^4) dx$ .
- Integrate term by term:  $V = \pi [\frac{16x^3}{3} - \frac{x^5}{5}]_0^4$ .  $V = \pi [(\frac{16(4)^3}{3} - \frac{4^5}{5}) - (0 - 0)]$ .  $V = \pi [\frac{16 \cdot 64}{3} - \frac{1024}{5}]$ .  $V = \pi [\frac{1024}{3} - \frac{1024}{5}]$ .  $V = 1024\pi [\frac{1}{3} - \frac{1}{5}]$ .  $V = 1024\pi [\frac{5-3}{15}]$ .  $V = 1024\pi \frac{2}{15} = \frac{2048\pi}{15}$ .

(b) Use cylindrical shells to find the volume of the solid generated when the region under  $y = x^2$  is revolved about the line  $y = -1$ .

- The region is under  $y = x^2$ . This typically means from  $y = 0$  to  $y = x^2$ . Let's assume the interval for  $x$  is from 0 to some value, say  $b$ , for a meaningful region. If not specified, we usually mean the region bounded by  $y = x^2$  and  $y = 0$  (the  $x$ -axis). Let's assume the region is from  $x = 0$  to  $x = 2$  for a specific example, or more generally an interval  $[0, a]$ . Let's assume we are integrating from  $x = 0$  to some  $X$ .
- However, revolving about  $y = -1$  with cylindrical shells usually implies integrating with respect to  $y$ . This means we need to express  $x$  in terms of  $y$ .
- From  $y = x^2$ , we have  $x = \sqrt{y}$  (assuming  $x \geq 0$ ).

- The region is bounded by  $y = x^2$ ,  $x = 0$ , and some upper limit for  $y$ .  
Let's assume the region is under  $y = x^2$  from  $x = 0$  to  $x = 2$ . So  $y$  goes from 0 to  $2^2 = 4$ .
- The axis of revolution is  $y = -1$ .
- For cylindrical shells when revolving about a horizontal line  $y = k$ :
  - Shell height is  $x_{right} - x_{left}$  in terms of  $y$ . So  $h(y) = \sqrt{y} - 0 = \sqrt{y}$ .
  - Shell radius is the distance from the axis of revolution  $y = -1$  to the strip at height  $y$ . So  $r(y) = y - (-1) = y + 1$ .
- The volume  $V$  is given by  $V = \int_c^d 2\pi \cdot \text{radius} \cdot \text{height} dy$ .
- The limits of integration for  $y$  are from 0 to 4 (since  $x$  goes from 0 to 2,  $y = x^2$  goes from  $y = 0$  to  $y = 4$ ).  $V = \int_0^4 2\pi(y+1)\sqrt{y} dy$ .  $V = 2\pi \int_0^4 (y^{3/2} + y^{1/2}) dy$ .
- Integrate term by term:  $V = 2\pi \left[ \frac{y^{5/2}}{5/2} + \frac{y^{3/2}}{3/2} \right]_0^4$ .  $V = 2\pi \left[ \frac{2}{5} y^{5/2} + \frac{2}{3} y^{3/2} \right]_0^4$ .  
 $V = 2\pi \left[ \left( \frac{2}{5} (4)^{5/2} + \frac{2}{3} (4)^{3/2} \right) - (0) \right]$ .  $V = 2\pi \left[ \left( \frac{2}{5} (32) + \frac{2}{3} (8) \right) \right]$ .  $V = 2\pi \left[ \frac{64}{5} + \frac{16}{3} \right]$ .  $V = 2\pi \left[ \frac{64 \cdot 3 + 16 \cdot 5}{15} \right]$ .  $V = 2\pi \left[ \frac{192 + 80}{15} \right]$ .  $V = 2\pi \frac{272}{15} = \frac{544\pi}{15}$ .

(c) Find the exact arc length of the curve  $x = (1/3)(y^2 + 2)^{3/2}$  from  $y = 0$  to  $y = 1$ .

- The arc length formula for a curve given by  $x = g(y)$  from  $y = c$  to

$$y = d \text{ is: } L = \int_c^d \sqrt{1 + \left(\frac{dx}{dy}\right)^2} dy.$$

- Given  $x = \frac{1}{3}(y^2 + 2)^{3/2}$ .

- Find  $\frac{dx}{dy}$ :  $\frac{dx}{dy} = \frac{1}{3} \cdot \frac{3}{2}(y^2 + 2)^{1/2} \cdot (2y) \cdot \frac{dx}{dy} = y(y^2 + 2)^{1/2}$ .

- Now, calculate  $\left(\frac{dx}{dy}\right)^2$ :  $\left(\frac{dx}{dy}\right)^2 = [y(y^2 + 2)^{1/2}]^2 = y^2(y^2 + 2) = y^4 + 2y^2$ .

- Substitute into the arc length formula:  $L = \int_0^1 \sqrt{1 + (y^4 + 2y^2)} dy$ .  $L = \int_0^1 \sqrt{y^4 + 2y^2 + 1} dy$ .  $L = \int_0^1 \sqrt{(y^2 + 1)^2} dy$ .  $L = \int_0^1 (y^2 + 1) dy$  (since  $y^2 + 1$  is always positive).

- Integrate:  $L = \left[\frac{y^3}{3} + y\right]_0^1$ .  $L = \left(\frac{1^3}{3} + 1\right) - \left(\frac{0^3}{3} + 0\right)$ .  $L = \frac{1}{3} + 1 = \frac{4}{3}$ .

(d) Find the area of the surface that is generated by revolving the portion of the curve  $y = x^2$  between  $x = 1$  and  $x = 2$  about the  $y$  – axis.

- The surface area formula for revolving about the  $y$ -axis for a curve

$$y = f(x) \text{ from } x = a \text{ to } x = b \text{ is: } S = \int_a^b 2\pi x \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx.$$

- Given  $y = x^2$ .

- Find  $\frac{dy}{dx}$ :  $\frac{dy}{dx} = 2x$ .

- Calculate  $\left(\frac{dy}{dx}\right)^2$ :  $\left(\frac{dy}{dx}\right)^2 = (2x)^2 = 4x^2$ .

- Substitute into the surface area formula:  $S = \int_1^2 2\pi x \sqrt{1 + 4x^2} dx$ .
- To evaluate this integral, use a u-substitution. Let  $u = 1 + 4x^2$ . Then  $du = 8x dx$ , so  $x dx = \frac{1}{8} du$ .
- Change the limits of integration: When  $x = 1$ ,  $u = 1 + 4(1)^2 = 5$ .  
When  $x = 2$ ,  $u = 1 + 4(2)^2 = 1 + 16 = 17$ .
- Substitute into the integral:  $S = 2\pi \int_5^{17} \sqrt{u} \cdot \frac{1}{8} du$ .  $S = \frac{2\pi}{8} \int_5^{17} u^{1/2} du$ .  
 $S = \frac{\pi}{4} \left[ \frac{u^{3/2}}{3/2} \right]_5^{17}$ .  $S = \frac{\pi}{4} \cdot \frac{2}{3} [u^{3/2}]_5^{17}$ .  $S = \frac{\pi}{6} [17^{3/2} - 5^{3/2}]$ .  $S = \frac{\pi}{6} [17\sqrt{17} - 5\sqrt{5}]$ .

Question 6: (a) Discuss the convergence or divergence of the following improper integrals: (i)  $\int_0^1 (1/\sqrt{x}) dx$ ; (ii)  $\int_{-\infty}^{+\infty} e^{(-x^2)} dx$ .

- (i)  $\int_0^1 (1/\sqrt{x}) dx$ 
  - This is an improper integral of Type I because the integrand  $1/\sqrt{x}$  has an infinite discontinuity at  $x = 0$  within the interval  $[0,1]$ .
  - We evaluate it as a limit:  $\int_0^1 \frac{1}{\sqrt{x}} dx = \lim_{a \rightarrow 0^+} \int_a^1 x^{-1/2} dx$ .
  - Integrate  $x^{-1/2}$ :  $\int x^{-1/2} dx = \frac{x^{1/2}}{1/2} = 2\sqrt{x}$ .
  - Now apply the limits:  $\lim_{a \rightarrow 0^+} [2\sqrt{x}]_a^1 = \lim_{a \rightarrow 0^+} (2\sqrt{1} - 2\sqrt{a}) = \lim_{a \rightarrow 0^+} (2 - 2\sqrt{a}) = 2 - 2(0) = 2$ .
  - Since the limit exists and is a finite number (2), the improper integral converges.

- (ii)  $\int_{-\infty}^{+\infty} e^{-x^2} dx$

- This is an improper integral of Type II because both limits of integration are infinite.
- We split the integral into two (or three) parts. Let's split it at 0:  

$$\int_{-\infty}^{+\infty} e^{-x^2} dx = \int_{-\infty}^0 e^{-x^2} dx + \int_0^{+\infty} e^{-x^2} dx.$$
- Consider  $\int_0^{+\infty} e^{-x^2} dx = \lim_{b \rightarrow +\infty} \int_0^b e^{-x^2} dx.$
- The integral  $\int e^{-x^2} dx$  is not expressible in terms of elementary functions. This is the Gaussian integral.
- However, it is known that  $\int_{-\infty}^{+\infty} e^{-x^2} dx = \sqrt{\pi}.$
- Since the value is finite, the integral converges.
- (More formally, one can show convergence using comparison tests. For  $x \geq 1$ ,  $e^{-x^2} \leq e^{-x}$ . We know  $\int_1^{\infty} e^{-x} dx = [-e^{-x}]_1^{\infty} = 0 - (-e^{-1}) = e^{-1}$ , which converges. Since  $e^{-x^2}$  is positive, and bounded by an integrable function,  $\int_1^{\infty} e^{-x^2} dx$  converges. Similarly for  $\int_{-\infty}^{-1} e^{-x^2} dx$ . The integral over  $[-1, 1]$  is a definite integral of a continuous function, so it exists. Thus, the entire integral converges.)

(b) Find the value of  $r$  for which the integral  $\int_1^{+\infty} x^{-r} dx$  exists or converges, and determine the value of the integral.

- This is an improper integral of Type II.

- We evaluate it as a limit:  $\int_1^{+\infty} x^{-r} dx = \lim_{b \rightarrow +\infty} \int_1^b x^{-r} dx$ .
- **Case 1:**  $r = 1$ .  $\lim_{b \rightarrow +\infty} \int_1^b x^{-1} dx = \lim_{b \rightarrow +\infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow +\infty} [\ln|x|]_1^b = \lim_{b \rightarrow +\infty} (\ln b - \ln 1) = \lim_{b \rightarrow +\infty} \ln b = +\infty$ . So, for  $r = 1$ , the integral diverges.
- **Case 2:**  $r \neq 1$ .  $\lim_{b \rightarrow +\infty} \int_1^b x^{-r} dx = \lim_{b \rightarrow +\infty} \left[ \frac{x^{-r+1}}{-r+1} \right]_1^b = \lim_{b \rightarrow +\infty} \left( \frac{b^{1-r}}{1-r} - \frac{1^{1-r}}{1-r} \right) = \frac{1}{1-r} \lim_{b \rightarrow +\infty} (b^{1-r} - 1)$ .
  - For the limit to exist,  $b^{1-r}$  must go to 0 as  $b \rightarrow +\infty$ . This happens if and only if the exponent  $(1 - r)$  is negative.
  - $1 - r < 0 \Rightarrow 1 < r$ .
  - If  $r > 1$ , then  $1 - r$  is negative, so  $\lim_{b \rightarrow +\infty} b^{1-r} = 0$ .
  - In this case, the value of the integral is  $\frac{1}{1-r} (0 - 1) = \frac{-1}{1-r} = \frac{1}{r-1}$ .
- **Conclusion:** The integral  $\int_1^{+\infty} x^{-r} dx$  converges if and only if  $r > 1$ .  
When it converges, its value is  $\frac{1}{r-1}$ .

(c) Show that the improper integral  $\int_1^{+\infty} (\sin x / x^2) dx$  converges absolutely.

- For an integral to converge absolutely,  $\int_1^{+\infty} \left| \frac{\sin x}{x^2} \right| dx$  must converge.
- We use the Comparison Test for improper integrals.
- We know that  $|\sin x| \leq 1$  for all  $x$ .



- Therefore,  $|\frac{\sin x}{x^2}| = \frac{|\sin x|}{x^2} \leq \frac{1}{x^2}$  for all  $x \geq 1$ .
- Now, consider the integral of the dominating function:  $\int_1^{+\infty} \frac{1}{x^2} dx$ .
- This is a p-integral of the form  $\int_1^{+\infty} \frac{1}{x^p} dx$  with  $p = 2$ .
- From part (b), we know that such an integral converges if  $p > 1$ .  
Since  $2 > 1$ ,  $\int_1^{+\infty} \frac{1}{x^2} dx$  converges.

○ Let's verify:  $\lim_{b \rightarrow +\infty} \int_1^b x^{-2} dx = \lim_{b \rightarrow +\infty} [-x^{-1}]_1^b =$   
 $\lim_{b \rightarrow +\infty} (-\frac{1}{b} - (-\frac{1}{1})) = \lim_{b \rightarrow +\infty} (1 - \frac{1}{b}) = 1 - 0 = 1.$

- Since  $0 \leq |\frac{\sin x}{x^2}| \leq \frac{1}{x^2}$  and  $\int_1^{+\infty} \frac{1}{x^2} dx$  converges, by the Comparison Test,  $\int_1^{+\infty} |\frac{\sin x}{x^2}| dx$  also converges.
- Therefore, the improper integral  $\int_1^{+\infty} \frac{\sin x}{x^2} dx$  converges absolutely.

(d) Define the Gamma function  $\Gamma(m)$ . Prove that  $\Gamma(m)$  converges if  $m > 0$ .

- **Definition of the Gamma Function  $\Gamma(m)$ :** The Gamma function,  $\Gamma(m)$ , is defined by the improper integral:  $\Gamma(m) = \int_0^{+\infty} x^{m-1} e^{-x} dx$ .  
This definition is valid for complex numbers  $m$  with a positive real part ( $\text{Re}(m) > 0$ ). For real values of  $m$ , it is defined for  $m > 0$ .
- **Proof of Convergence for  $m > 0$ :** We need to show that the integral converges for  $m > 0$ . This is an improper integral of Type I and Type II (if  $m - 1 < 0$ ). We need to split the integral into two parts to

address both potential discontinuities:  $\Gamma(m) = \int_0^{+\infty} x^{m-1} e^{-x} dx = \int_0^1 x^{m-1} e^{-x} dx + \int_1^{+\infty} x^{m-1} e^{-x} dx$ .

- **Part 1: Convergence of  $\int_0^1 x^{m-1} e^{-x} dx$  (Improper at  $x = 0$  if  $m - 1 < 0$ , i.e.,  $m < 1$ ).**
  - For  $x \in (0,1]$ ,  $e^{-x}$  is bounded between  $e^{-1}$  and  $e^0 = 1$ . So,  $e^{-x} \leq 1$ .
  - Thus,  $0 \leq x^{m-1} e^{-x} \leq x^{m-1}$  for  $x \in (0,1]$ .
  - Consider the integral  $\int_0^1 x^{m-1} dx$ . This is a p-integral of the form  $\int_0^1 \frac{1}{x^p} dx$  where  $p = 1 - m$ .
  - This integral converges if  $p < 1$ .
  - So,  $1 - m < 1 \Rightarrow m > 0$ .
  - If  $m > 0$ , then  $\int_0^1 x^{m-1} dx = \left[\frac{x^m}{m}\right]_0^1 = \frac{1^m}{m} - \lim_{a \rightarrow 0^+} \frac{a^m}{m} = \frac{1}{m} - 0 = \frac{1}{m}$ , which is finite.
  - Since  $\int_0^1 x^{m-1} dx$  converges for  $m > 0$ , by the Comparison Test,  $\int_0^1 x^{m-1} e^{-x} dx$  converges for  $m > 0$ .
- **Part 2: Convergence of  $\int_1^{+\infty} x^{m-1} e^{-x} dx$  (Improper at  $x = +\infty$ ).**
  - For large  $x$ , the exponential term  $e^{-x}$  dominates any polynomial term  $x^{m-1}$ .

- We can use the Limit Comparison Test. Consider a comparison function  $g(x) = \frac{1}{x^2}$ . (We know  $\int_1^{+\infty} \frac{1}{x^2} dx$  converges).
- Calculate the limit:  $\lim_{x \rightarrow +\infty} \frac{x^{m-1} e^{-x}}{1/x^2} = \lim_{x \rightarrow +\infty} \frac{x^{m+1}}{e^x}$ .
- By repeated application of L'Hôpital's Rule (if  $m + 1 \geq 0$ ) or by the fact that exponential functions grow faster than any polynomial, this limit is 0 for any finite  $m$ .
- Since the limit is 0 (a finite non-negative number), and  $\int_1^{+\infty} \frac{1}{x^2} dx$  converges, by the Limit Comparison Test,  $\int_1^{+\infty} x^{m-1} e^{-x} dx$  converges.
- **Conclusion:** Since both parts of the integral converge for  $m > 0$ , the Gamma function  $\Gamma(m) = \int_0^{+\infty} x^{m-1} e^{-x} dx$  converges if  $m > 0$ .