



Function of Several Variables - Part II

Detailed Course 2.0 on Function of One and Several Variable - IIT JAM, 23



Gajendra Purohit ✓

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Riemann Integration

Interval :

- (1) **Open Interval :** Let $S \subseteq \mathbb{R}$ and $S = \{x \mid a < x < b\}$.
It is denoted by (a, b)
- (2) **Closed Interval :** Let $S \subseteq \mathbb{R}$ and $S = \{x \mid a \leq x \leq b\}$. It is denoted by $[a, b]$

Partition :

Let $[a, b]$ be a closed and bounded interval. A partition of $[a, b]$ is a finite order set $P = \{a = x_0, x_1, \dots, x_r, \dots, x_n = b \mid x_0 < x_1 < \dots < x_n\}$



Subinterval : Let P be a partition of $[a, b]$, then $[x_0, x_1]$, $[x_1, x_2]$, $[x_{n-1}, x_n]$ are called subinterval.

Norm of partition :

Let the greatest length of subinterval $[x_{r-1}, x_r]$ partition P is called norm of partition P and denoted by $\|P\|$.

Refinement of partition :

Let P_1 and P_2 are two partition of $[a, b]$ s.t. $P_1 \subset P_2$, then P_2 is called refinement of partition P_1 .

Note : Let P_1 and P_2 are two partition of $[a, b]$ then $P_1 \cup P_2$ is called a common refinement of P_1 & P_2 .

Supremum and infimum of a function :

Let $f(x)$ be a function defined on $[a, b]$ then supremum of function is subinterval $[x_{r-1}, x_r]$ is maximum value of function in $[x_{r-1}, x_r]$

Similarly infimum of this function in $[x_{r-1}, x_r]$ is minimum value of this function in $[x_{r-1}, x_r]$

(i) Upper Riemann sum :

Let M_r is supremum of function in $[x_{r-1}, x_r]$

And Δx_r is length of interval $[x_{r-1}, x_r]$, then

$$U(P, f) = \sum_{r=1}^n M_r \Delta x_r = M_1 \Delta x_1 + M_2 \Delta x_2 + \dots + M_n \Delta x_n$$

(ii) Lower Reimann Sum :

Let m_r is infimum of function in $[x_{r-1}, x_r]$, then

$$L(p, f) = m_1 \Delta x_1 + m_2 \Delta x_2 + \dots + m_n \Delta x_n$$

$$L(P, f) = \sum_{r=1}^n m_r \Delta x_r$$

is called lower Riemann sum.

Upper and Lower integral :

(i) **Upper integral** : The infimum of the set of the upper sum $U(P, f)$ is called upper integral of f over $[a, b]$ and is denoted by $\int_a^b f(x)dx$

i.e. $\int_a^b f(x)dx = \inf \{U(P, f) : P \text{ is a partition of } [a, b]\}$.

(ii) **Lower integral** : The supremum of the set of the lower sum $L(P, f)$ is called lower integral of f over $[a, b]$ and is denoted by $\int_a^b f(x)dx$

i.e. $\int_a^b f(x)dx = \sup \{L(P, f) : P \text{ is a partition of } [a, b]\}$.

Riemann integration :

A function is Riemann integration if

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

Q.1. Let $f(x) = x^3$ is defined on $[0, a]$, then

(a) $\int_0^a f(x)dx = \frac{a^4}{3}$

(b) $\int_0^a f(x)dx = \frac{a^4}{4}$

(c) $\int_0^{\bar{a}} f(x)dx = \frac{a^3}{4}$

(d) $\int_0^{\bar{a}} f(x)dx = a^4$

Q.2. Function $f: [0, 1] \rightarrow \mathbb{R}$ s.t. $f(x) = \begin{cases} 0 & x \in Q^c \\ 1 & x \in Q \end{cases}$

Then

(a) f is R.I.

(b) f is not R.I.

(c) $\int_0^1 f(x) dx = 1$

(d) None of these

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Q.3. Define f on $[0, 1]$ by $f(x) =$
$$\begin{cases} x^2 & \text{if } x \text{ is rational} \\ x^3 & \text{if } x \text{ is irrational} \end{cases}$$

Then, **CSIR NET JUNE 2016**

(a) f is not Riemann integrable on $[0, 1]$

(b) f is Riemann integrable and $\int_0^1 f(x)dx = \frac{1}{4}$.

(c) f is Riemann integrable and $\int_0^1 f(x)dx = \frac{1}{3}$.

(d) $\frac{1}{4} = \int_0^1 f(x)dx < \int_0^1 f(x)dx = \frac{1}{3}$ where

$\int_0^1 f(x)dx$ and $\int_0^1 f(x)dx$ are the lower and upper Riemann integrals of f .

Q.4. Consider the identity function $f(x) = x$ on $I := [0, 1]$.

Let P_n be the partition that divides I into n equal parts. If $U(f, P_n)$ and $L(f, P_n)$ are the upper and lower Riemann sums, respectively, & $A_n = U(f, P_n) - L(f, P_n)$ then **CSIR NET NOV 2020**

(a) $\lim_{n \rightarrow \infty} nA_n = 0$ (b) $\sum_{n=1}^{\infty} A_n$ is convergent

(c) A_n is strictly monotonically decreasing.

(d) $\sum_{n=1}^{\infty} A_n A_{n+1} = 1$

Q.5. Define a function $[0, \pi/2] \rightarrow \mathbb{R}$ by $g(x) =$
$$\begin{cases} \cos^2 x & \text{if } x \in \mathbb{Q} \\ 0 & \text{otherwise} \end{cases}$$
. Then

(a) The lower integral, $\int_{-0}^{\pi/2} g = 1$.

(b) The lower integral, $\int_{-0}^{\pi/2} g = 0$.

(c) The lower integral $\int_{-0}^{\pi/2} g = \frac{1}{2}$.

(d) None of these

Q.6. If $f(x) = x^2$ on $I = [0, 1]$ then find the value of lower Reimann Integral?

(a) $(n+1)(n-1)$

(b) $(n+1)(n-1)^2$

(c) $\frac{(n-1)(2n-1)}{6n^2}$

(d) $\frac{(n-2)(2n-1)}{n^2}$



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Educator highlights

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- Studied at M.Sc., NET, PhD(Algebra), MBA(Finance), BEd
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