

MAL100: Mathematics I

Tutorial Sheet 9: Riemann Integration

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1. Let f be a Riemann integrable function on $[a, b]$. Prove that $|f|$ is integrable and

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

2. Check the integrability of the following functions (if integrable, find the integral):

- (a) $f : [0, 1] \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} \frac{1}{2}, & \text{if } x \in \mathbb{Q} \\ \frac{1}{3}, & \text{if } x \in \mathbb{R} \setminus \mathbb{Q}. \end{cases}$$

- (b) $f : [0, 1] \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} 1, & \text{if } x \in [0, 1) \\ 2^{10}, & \text{if } x = 1. \end{cases}$$

- (c) $f : [0, 1] \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} x, & \text{if } x \in [0, 1] \cap \mathbb{Q} \\ 0, & \text{if } x \in [0, 1] \setminus \mathbb{Q}. \end{cases}$$

- (d) $f : [0, 1] \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} x^2, & \text{if } x \in [0, 1] \cap \mathbb{Q} \\ x^3, & \text{if } x \in [0, 1] \setminus \mathbb{Q}. \end{cases}$$

3. Prove or Disprove:

- (a) If $|f|$ is integrable then so is f .

- (b) If $f : [a, b] \rightarrow \mathbb{R}$ be integrable and $f \geq 0$ on $[a, b]$ then $\int_a^b f \geq 0$.

- (c) If f is continuous on $[a, b]$ and $\int_a^b f(x) dx = 0$ then $f(c) = 0$ for at least one $c \in [a, b]$.

- (d) If f is continuous on $[a, b]$ and $\int_a^b f(x)g(x) dx = 0$ for all integrable function g then $f \equiv 0$.

4. Show by an example that continuity is not necessary for the existence of antiderivative.

5. Let f be continuous and positive on $[a, b]$ and $M = \max\{f(x) : x \in [a, b]\}$. Prove that

$$\lim_{n \rightarrow \infty} \left(\int_a^b f(x)^n dx \right)^{1/n} = M.$$

6. (First Mean Value Theorem). Let f, g be continuous on $[a, b]$. Assume that g does not change sign on $[a, b]$. Then there exists $c \in [a, b]$ such that $\int_a^b f(x)g(x) dx = f(c) \int_a^b g(x) dx$.

7. Evaluate the following limits:

- (a) $\lim_{n \rightarrow \infty} \left(\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \cdots + \frac{1}{2n} \right).$
- (b) $\lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \frac{1}{n+2} + \cdots + \frac{1}{n+n} \right).$
- (c) $\lim_{n \rightarrow \infty} ((1 + \frac{1^2}{n^2}) + (1 + \frac{2^2}{n^2}) + \cdots + (1 + \frac{n^2}{n^2}))^{1/n}.$
8. Prove that the function $f(x) = [x]$ defined on $[0, 3]$ is integrable but the integral can not be determined by *Fundamental Theorem of Calculus*.