MATH 131 Homework 10 Jesse Cai 304634445

1. Calculate the upper and lower Darboux integrals for f on [0,b]

Let a partition π be defined so $t_k = \frac{kb}{n}$. Then $\sup\{f(x) : x \in [t_{k-1}, t_k]\} = t_k$ and $\inf\{f(x) : x \in [t_{k-1}, t_k]\} = 0$ due to the denseness of \mathbb{R} on \mathbb{Q} .

$$U(f,\pi) = \sum_{k=1}^{n} t_k (t_k - t_{k-1}) = \frac{kb}{n} \frac{b}{n} = \left(\frac{b}{n}\right)^2 \sum_{k=1}^{n} k = \left(\frac{b}{n}\right)^2 \frac{n(n+1)}{2}$$

$$U(f) = \inf\{U(f,\pi): \pi \text{ partition of } [0,b]\} = \lim_{n \to \infty} \left(\frac{b}{n}\right)^2 \frac{n(n+1)}{2} = \frac{b^2}{2}$$

$$L(f,\pi) = \sum_{k=1}^{n} \inf\{f(x) : x \in [t_{k-1}, t_k]\} = \sum_{k=1}^{n} 0(t_k - t_{k-1}) = 0$$

$$L(f) = \sup\{L(f,\pi) : \pi \text{ partition of } [0,b]\} = 0$$

Is f integrable on [0, b]?

 $U(f) \neq L(f)$ so f is not integrable over [0, b], except when b = 0.

2. Show that the associated Reimann sums converge to the upper integral

Plugging, we get that the upper Darboux integral is $\frac{1}{2}$.

The Reimann sum is given by

$$\sum_{k=1}^n f(\frac{k-1}{n})(t_k-t_{k-1}) = \sum_{k=1}^n \left(\frac{k-1}{n}\right) \left(\frac{1}{n}\right) = \left(\frac{1}{n^2}\right) \sum_{k=1}^n (k-1) = \left(\frac{1}{n^2}\right) \sum_{i=0}^{n-1} i^2 = \left(\frac{1}{n^2}\right) \left(\frac{(n-1)(n)}{2}\right) = \frac{n^2-n}{2n^2}$$

. but then $\lim_{n\to\infty} \frac{n^2-n}{2n^2} = \frac{1}{2}$. So the Reinman sum converges to the uppder Darboux integral.

3. Prove that if f and g are integrable then so is f + g.

Take π to be some partition of [a, b].

Note that (f+g)(x)=f(x)+g(x) and that $\sup(A+B)\leq \sup(A)+\sup(B)$ and $\inf(A+B)\geq \inf(A)+\inf(B)$. Then

$$U(f+g,\pi) = \sum_{k=1}^{n} \sup\{f(x) + g(x) : x \in [t_{k-1}, t_k]\}(t_k - t_{k-1})$$

$$\leq \sum_{k=1}^{n} \sup\{f(x) : x \in [t_{k-1}, t_k]\}(t_k - t_{k-1}) + \sum_{k=1}^{n} \sup\{g(x) : x \in [t_{k-1}, t_k]\}(t_k - t_{k-1})$$

$$\leq U(f, \pi) + U(g, \pi)$$

WLOG this also holds for inf and thus the lower Darboux sum.

Since
$$U(f+q,\pi) \leq U(f,\pi) + U(q,\pi)$$
 and $L(f+q,\pi) \geq L(f,\pi) + L(q,\pi)$

 $U(f+g) = U(f) + U(g) = L(f) + L(g) = L(f+g) \implies f+g$ is integrable and is equal to the sum of the twon integrals respectively.

4. Show
$$U(f^2,\pi) - L(f^2,\pi) < 2B[U(f,\pi) - L(f,\pi)]$$

Note that
$$\forall x, y \in [a, b] : f(x)^2 - f(y)^2 = (f(x) - f(y))(f(x) + f(y)) \le (f(x) - f(y))(|f(x)| + |f(y)|) \le 2B(f(x) - f(y)).$$

Fix some partition π of [a, b]. Note that if

Show that f^2 is integrable if f is.

5.