M 384: Assignment 2

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Exercises 6.2.4 — Problem 6

Problem. Prove that if f and g are Riemann integrable on [a,b], then f*g is Riemann integrable on [a,b]. Proof.

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Exercises 6.2.4 — Problem 9

Problem. If f is a Riemann integrable function on [a,b] prove that $F(x)=\int_a^x f(t)dt$ satisfies a Lipschitz condition.

Proof.

Exercises 6.2.4 — Problem 10

Problem. If f is Riemann integrable on [a,b] and continuous at x_0 , prove that $F(x) = \int_a^x f(t)dt$ is differentiable at x_0 and $F'(x_0) = f(x_0)$. Show that if f has a jump discontinuity at x_0 , then F is not differentiable at x_0 .

Proof.