

1. a) We treat this in three cases:  $I = [u, v]$ ,  $I = (u, v]$ ,  $I = \{u\}$ .

We know from statement that for case one:

$$f(x) = c \chi_I(x) = \begin{cases} 0, & a \leq x \leq u \\ c, & u \leq x \leq v \\ 0, & v \leq x \leq b \end{cases}$$

Inequalities: can fail!  
There is an ambiguity of  $x$   
true cases of  $x$  vs.  $v$ . Which one do I take?

By exo 5 on HW 6, we know that if  $\exists c \in [a, b]$  s.t. if  $[a, c]$  is R.I. and  $[c, b]$  is R.I. then  $f$  is R.I. on  $[a, b]$ .

Since the step function is 0 on  $[a, u]$  and  $[v, b]$ , it is R.I. because all constants are Riemann integrable.

You have to prove it.. Also, by assumption,  $\forall x \in [u, v]$ ,  $\int_u^x x dx = x(u - v) = c$ .

Then, the function  $f$  is R.I. on  $[a, u]$ ,  $[u, v]$ , and  $[v, b]$ .

Case 2: If  $f$  is R.I. and bounded on  $[v, b]$  and  $[a, v]$  for  $v \in [a, b]$ ,  $f$  is R.I. on  $[a, b]$ . Let  $v$  get arbitrarily close to  $a$ . Then  $f$  is R.I. on  $[a, v]$  and  $[v, b]$ , so by HW 6 #5,  $f$  is R.I. on  $(u, v]$ . But  $v$  is not arbitrary close to  $a$ , it's arbitrary but fixed from the assumption.

Case 3: When  $I = \{u\}$ , we simply get a constant and all constants are R.I. X

Not true, we get

$$f(x) = \begin{cases} c, & x = u \\ 0, & x \neq u. \end{cases}$$

this is not a constant...

	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Q9	Q10
Scores	8	5	9	5	5	3	2	5	4	5

Total: 51/65.

b) We know by statement that  $f_1, f_2, f_3, \dots, f_n$  are R.I. functions. Let  $P$  be a tagged partition of  $[a, b]$ .  
 Let  $f_1 + f_2$  be our base case. If both  $f_1$  and  $f_2$  are R.I., then  $\exists \delta_1, \delta_2 > 0$  s.t.

$$\|P\| < \delta_1 \Rightarrow |S(f_1, P) - \int_a^b f_1| < \varepsilon/2$$

$$\|P\| < \delta_2 \Rightarrow |S(f_2, P) - \int_a^b f_2| < \varepsilon/2.$$

Letting  $f := \min\{f_1, f_2\}$ , we have if  $\|P\| < f$ , then

$$\begin{aligned} |S(f_1 + f_2, P) - \int_a^b f_1 - \int_a^b f_2| &= |S(f_1, P) + S(f_2, P) - \int_a^b f_1 - \int_a^b f_2| \\ &\leq |S(f_1, P) - \int_a^b f_1| + |S(f_2, P) - \int_a^b f_2| \\ &< \varepsilon/2 \cdot 2 = \varepsilon \end{aligned}$$

So  $f_1 + f_2$  is R.I. ✓

Applying this idea to  $f_1 + f_2 + \dots + f_{n+1}$ , we have if  $f_1, f_2, \dots, f_n$  are R.I., then  $\exists \delta_1, \delta_2, \dots, \delta_{n+1}$  s.t.

$$\|P\| < \delta_1 \Rightarrow |S(f_1, P) - \int_a^b f_1| < \varepsilon_{n+1}$$

$$\|P\| < \delta_{n+1} \Rightarrow |S(f_{n+1}, P) - \int_a^b f_{n+1}| < \varepsilon_{n+1}$$

Let  $f := \min\{f_1, f_2, \dots, f_{n+1}\}$ . If  $\|P\| < f$  then

$$\begin{aligned} |S(f_1 + f_2 + \dots + f_{n+1}, P) - \int_a^b f_1 - \int_a^b f_2 - \dots - \int_a^b f_{n+1}| &= |S(f_1, P) + S(f_2, P) + \dots + S(f_{n+1}, P) - \\ &\quad \int_a^b f_1 - \int_a^b f_2 - \dots - \int_a^b f_{n+1}| \\ \Rightarrow &\leq |S(f_1, P) - \int_a^b f_1| + |S(f_2, P) - \int_a^b f_2| + \dots + |S(f_{n+1}, P) - \int_a^b f_{n+1}| \\ &< \varepsilon_{n+1} + \varepsilon_{n+1} + \dots + \varepsilon_{n+1} = \varepsilon. \end{aligned}$$

So  $f_1 + f_2 + \dots + f_n$  is R.I.

↑ you proved it here. ↗

Since we know  $f_1 + f_2 + \dots + f_n$  is R.I., we now need to prove  
 $\int_a^b (f_1 + f_2 + \dots + f_n) = \int_a^b f_1 + \int_a^b f_2 + \dots + \int_a^b f_n$ .

Rewrite the left side as a Riemann sum:

$$\sum_{i=1}^n (f_1 + f_2 + f_3 + \dots + f_n)(c_i)(x_i - x_{i-1}) = \sum_{i=1}^n f_1(c_i) + f_2(c_i) + \dots + f_n(c_i)(x_i - x_{i-1})$$

$$\Rightarrow \sum_{i=1}^n f_1(c_i)(x_i - x_{i-1}) + \sum_{i=1}^n (f_2)(c_i)(x_i - x_{i-1}) + \dots + \sum_{i=1}^n (f_n)(c_i)(x_i - x_{i-1})$$

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Which is exactly equal to  $\int_a^b f_1 + \int_a^b f_2 + \dots + \int_a^b f_n$ .

c)  $y = \sum_{k=1}^n c_k \chi_{I_k}$

3)

By the definition of a step function,  $I_k = l(I_k)$  where  $l$  gives the length of the interval  $I$ , which we denote as  $(x_{i-1}, -x_i)$  for  $(x_{i-1}, x_i) \in I$ .

So we have,  $y = \sum_{k=1}^n c_k \chi_{I_k} = \sum_{k=1}^n c_k (x_i, -x_i)$ .

$c_k$  is simply a constant, so this is exactly the Riemann sum formula.

Therefore step functions are R.I.

To you only computed the value, but before that you have to show that the fct is Riemann integrable.

2. We want to show if  $a \leq u < v \leq b$  then

$$\int_a^v f \leq \int_a^b f$$

Since  $f$  is nonnegative, then  $\int_a^b f \geq 0$ .

For this, we will deal with the integrals over three intervals:  
 $\int_a^u f + \int_u^v f + \int_v^b f = \int_a^b f$  (by properties of the integral).

Again since  $f \geq 0$ ,

$$\int_a^u f \geq 0, \int_u^v f \geq 0, \int_v^b f \geq 0$$

So

$$\int_a^u f + \int_v^b f \geq 0$$

and

$$\int_a^u f + \int_v^b f + \int_u^v f \geq \int_a^v f$$

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so

$$\int_u^b f \geq \int_a^v f. \quad \checkmark$$

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3. a) By FTC,  $F(x) = \int_a^x f$  since  $f$  is continuous and integrable, so  $F'(x) = f(x)$ . Therefore let  $\int_a^x f = F(x)$  with  $x \in [a, b]$ . We know  $F(a) = F(b) = 0$  by assumption. Let there also be a  $y \in [a, b]$  s.t.  $x \neq y$ . Then  $[a, x] \subseteq [a, y]$ . So,  $\int_a^x f \leq \int_a^y f$ , so  $F(x) \leq F(y)$  meaning that  $F$  is an increasing function.

Then, since  $F(x) \leq F(b)$ ,  $\forall x \in [a, b]$ , then  $0 \leq F(x) \leq 0$  so  $F(x) = 0$   
by the squeeze theorem. **Real numbers properties (Order axioms).**

From FTC,  $F'(x) = f(x)$ , and since the derivative of 0 is 0,  $f(x) = 0$ .

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- b) By FTC,  $F(x) = \int_a^x f$ , for some  $x \in [a, b]$ . Since  $\int_a^b f = \int_a^b g$ , let  $F_1 = \int_a^b f - \int_a^b g = 0$ . So  $F(a) = 0$  and  $F(b) = 0$ .

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We can rewrite  $F(b)$ , wlog, as  $\int_a^b f - \int_a^b g = 0$ , so by Rolle's thm,  $\exists c \in (a, b)$  s.t.  $F'(c) = 0$ . Since  $F_1 = \int_a^b f - \int_a^b g$ ,  $F'(c) = f(c) - g(c) = 0$  so  $f = g$ , no!  $f(c) = g(c)$  for some  $c$ .

4.  $f$  is continuous and bounded, so let  $m = \inf(f)$  and  $M = \sup(f)$ . Then  $m \leq f(x) \leq M$  and

$$\int_a^b m \leq \int_a^b f(x) \leq \int_a^b M$$

Since  $m$  and  $M$  are constants:

$$m(b-a) \leq \int_a^b f(x) \leq M(b-a)$$

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$b \neq a$  so

$$m \leq \frac{1}{b-a} \int_a^b f(x) \leq M$$

and by IVT:

$$f(c) = \frac{1}{b-a} \int_a^b f(x)$$

for  $c \in [a, b]$ . So  $f(c)(b-a) = \int_a^b f(x)$ .

5. Let the function  $g(n) := f(a)(n-a) + f(b)(b-n)$ .

Notice  $g(a) = f(a)(a-a) + f(b)(b-a) = f(b)(b-a)$  and  $g(b) = f(a)(b-a) + f(b)(b-b) = f(a)(b-a)$ .

Since  $f$  is strictly increasing, then  $g(a) \leq \int_a^b f \leq g(b)$ , so by IVT, there  $\exists c \in (a, b)$  s.t.  $g(c) = \int_a^b f$ . *How? How details?*

By our denoted formula for  $g$  then, we have

$$g(c) = \int_a^b f = f(a)(c-a) + f(b)(b-c).$$

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6. a) Suppose to a contradiction that  $f$  is R.I. Then for any sequence of tagged partitions  $(P_n)_{n=1}^{\infty}$  of  $[0, 1]$ , if

$$\lim_{n \rightarrow \infty} \|P_n\| = 0$$

then

$$\lim_{n \rightarrow \infty} S(f, P_n) = \int_a^b f.$$

*not clear*

By  $\overline{Q}$ , between any two irrational numbers, there must exist a rational number. So, let  $(P_n)_{n=1}^{\infty}$  be the sequence of partitions for  $x \in Q$ , and  $(T_n)_{n=1}^{\infty}$  be the sequence of partitions for  $x \notin Q$ . By assumption,  $\lim_{n \rightarrow \infty} \|P_n\| = \lim_{n \rightarrow \infty} \|T_n\| = 0$  and  $\int_a^b f = S(f, P_n) = S(f, T_n) = \int_a^b f$ .

However, by construction of  $f$ ,  $(P_n)_{n=1}^{\infty} \rightarrow 1$  and  $(T_n)_{n=1}^{\infty} \rightarrow 0$ .  
So  $f$  is not R.I.

*partition??*

b) Taking the same idea as a), assume to a contradiction that  $g \circ h$  is R.I.

We know  $h(n) \rightarrow 0$  for  $n \notin Q$ , and  $h(n) \rightarrow \frac{1}{q}$  for  $n = \frac{p}{q} \in Q$ .

Therefore  $g(h(n)) \rightarrow n$ , for  $n_1 \in Q$  and  $g(h(n)) \rightarrow n_2$  for  $n_2 \notin Q$ .

So we construct two sequences,  $(P_n)_{n=1}^{\infty}$  and  $(T_n)_{n=1}^{\infty}$  such that  $(P_n)_{n=1}^{\infty} \rightarrow n_1$  and  $(T_n)_{n=1}^{\infty} \rightarrow n_2$ . If  $g(h(n))$  is R.I., then by definition,  $\lim_{n \rightarrow \infty} S(f, P_n) = \lim_{n \rightarrow \infty} S(f, T_n) = \int_a^b f$ . However, by nature of  $g$  as a step function,  $n_1 \neq n_2$ , so  $g \circ h$  is not R.I.

We can say that the composition of two R.I. functions will be R.I.

$g \circ h = f$  where  $f$  is in a).  
So  $g \circ h$  is not Riemann integrable  
even though  $g$  &  $h$  are R.int.

7. From previous work, we know that if  $f$  is continuous,  $|f|$  is also continuous, so it is R.I. on  $[a, b]$ .

Then,

$$|\int_a^b f| = \lim_{\|P\| \rightarrow 0} \sum_{n=1}^N |f(c_i)| (x_{i+1} - x_i)$$

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$$= \lim_{\|P\| \rightarrow 0} [|f(c_1)| + |f(c_2)| + \dots + |f(c_N)|] (x_{i+1} - x_i)$$

while

$$|\int_a^b f| = \left| \lim_{\|P\| \rightarrow 0} \sum_{n=1}^N f(c_i) (x_{i+1} - x_i) \right|$$

$$= \lim_{\|P\| \rightarrow 0} |(f(c_1) + f(c_2) + \dots + f(c_N))| (x_{i+1} - x_i)$$

X

The triangle inequality states  $|a+b| \leq |a| + |b|$ , so

$$|f(c_1) + f(c_2) + \dots + f(c_N)| \leq |f(c_1)| + \dots + |f(c_N)|$$

so

$$|\int_a^b f| \leq \int_a^b |f|.$$

You can't use the limit like this because it's not an actual limit.

8. By FTC, we know  $\frac{d}{dx} \int_{g(n)}^{f(n)} h(t) dt = h(f(n)) \cdot f'(n) - h(g(n)) \cdot g'(n)$ .

So:

$$\int_{\sqrt{n}}^{\sqrt[3]{n}} \frac{1}{1+t^3} dt$$

$$h(f(n)) \cdot f'(n) = \frac{1}{1+(\sqrt[3]{n})^3} \cdot (\sqrt[3]{n})' = \frac{1}{1+n} \left( \frac{1}{3} \cdot n^{-2/3} \right) \\ = \frac{1}{1+n} \cdot \frac{1}{3\sqrt[3]{n^2}}$$

$$h(g(n)) \cdot g'(n) = \frac{1}{1+(\sqrt{n})^3} \cdot (\sqrt{n})' = \frac{1}{1+\sqrt{n}^3} \cdot \frac{1}{2\sqrt{n}}$$

$$\int_{\sqrt{n}}^{\sqrt[3]{n}} \frac{1}{1+t^3} dt = \left( \frac{1}{1+n} \cdot \frac{1}{3\sqrt[3]{n^2}} \right) - \left( \frac{1}{1+\sqrt{n}^3} \cdot \frac{1}{2\sqrt{n}} \right)$$

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9. By the theorem that shows continuous functions are Riemann integrable, we will prove  $f$  is R.I.

We know from previous work that  $x^2$  is continuous everywhere and  $\sin x$  is continuous everywhere, so because the composition of two continuous functions is also continuous,  $\sin(x^2)$  is continuous. Also 1 is just a constant so  $f'(x) = 1 + \sin(x^2)$  is continuous.

Therefore,  $f'(x)$  is also continuous and integrable. So, by FTC,  $F'(x) = f(x)$ , so  $F(x)$  exists, and is equal to  $\int_a^b 1 + \sin(x^2) dx$ .

$$\int_1^x 1 + \sin(x^2) dx$$

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10. If our expression is a Riemann sum, then we want to find  $\Delta x$ .  
So,

$$\sum_{k=1}^n \frac{n}{k^2+n^2} = \sum_{k=1}^n \frac{n}{\frac{k^2}{n}+n} \cdot \frac{1}{n}$$

$$= \sum_{k=1}^n \frac{1}{\frac{k^2}{n^2}+1} \cdot \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{k}{n} = 0 \dots$$

$$\text{So } \Delta x = \frac{1}{n} \text{ and } f(x) = \frac{1}{x^2+1}$$

Since  $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$  and  $\lim_{n \rightarrow \infty} \frac{k}{n} = 1$ , we have

$$\int_0^1 \frac{1}{x^2+1} dx$$

With a trig sub, we have

$$\begin{aligned} \int_0^1 \frac{1}{x^2+1} dx &\Rightarrow \int \frac{1}{1+\tan^2 \theta} \sec^2 \theta d\theta = \int \frac{1}{\sec^2 \theta} \sec^2 \theta d\theta \\ &= \int d\theta = \theta + C \\ &= \arctan 1 - \arctan 0 \\ &= \arctan 1 = \frac{\pi}{4}. \end{aligned}$$

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