

1 Consider the $f(x)$ on $[0, 1]$ such that $f(x) = 0$ if $x = \frac{1}{2^n}$ for some positive integer n and $f(x) = 1$ otherwise. Prove that $f(x)$ is integrable and compute its integral.

pf.

$$\begin{aligned}
 \left\{ \frac{1}{2^n} \right\}_{n=1}^{\infty} &\subset \bigcup_{n=1}^{\infty} \left(\frac{1}{2^n} - \frac{1}{2^{n+2}}, \frac{1}{2^n} + \frac{1}{2^{n+2}} \right) \\
 &= \bigcup_{n=1}^{\infty} \left(\frac{2^{n+2} - 2^n}{2^{2n+2}}, \frac{2^{n+2} + 2^n}{2^{2n+2}} \right) \\
 &= \bigcup_{n=1}^{\infty} \left(\frac{2^n(4-1)}{2^{2n+2}}, \frac{2^n(4+1)}{2^{2n+2}} \right) \\
 &= \bigcup_{n=1}^{\infty} \left(\frac{3}{2^{n+2}}, \frac{5}{2^{n+2}} \right) \\
 &= \bigcup_{n=1}^{N-1} \left(\frac{3}{2^{n+2}}, \frac{5}{2^{n+2}} \right) \cup \bigcup_{n=N}^{\infty} \left(\frac{3}{2^{n+2}}, \frac{5}{2^{n+2}} \right) \\
 &\subset \bigcup_{n=1}^{N-1} \left(\frac{3}{2^{n+2}}, \frac{5}{2^{n+2}} \right) \cup \left[0, \frac{5}{2^{N+2}} \right)
 \end{aligned}$$

f is bounded, so put $M = \sup f = 1$ on $[0, 1]$.

Then Let $P = \{0, \frac{5}{2^{N+2}}, \frac{1}{2^n} - \frac{5}{2^{N+2}}, \frac{1}{2^n} + \frac{5}{2^{N+2}}, 1\}_{n=1}^{N-1}$.

$$\frac{1}{2^n} \in \left(\frac{1}{2^n} - \frac{5}{2^{N+2}}, \frac{1}{2^n} + \frac{5}{2^{N+2}} \right) \implies \Delta x_n = \frac{1}{2^n} + \frac{5}{2^{N+2}} - \left(\frac{1}{2^n} - \frac{5}{2^{N+2}} \right) = \frac{5}{2^{N+1}}$$

Choose N so large such that, $\Delta x_n = \frac{5}{2^{N+1}} < \frac{\varepsilon}{MN}$.

$$\frac{1}{4} < \frac{1}{2} \implies \frac{5}{2^{N+2}} < \frac{5}{2^{N+1}} \implies \Delta x_0 = \frac{5}{2^{N+2}} < \varepsilon$$

$M_n = \sup f$ for $\frac{1}{2^n} + \frac{5}{2^{N+2}} \leq x \leq \frac{1}{2^n} + \frac{5}{2^{N+2}}$, and $M_0 = \sup f$ for $0 \leq x \leq \frac{1}{2^{N+2}}$.

$$\sum_{n=0}^{N-1} M_n \Delta x_n < MN \frac{\varepsilon}{MN} = \varepsilon$$

So, now we've isolated all of the discontinuities of f .

Refine P to P^* such that $\Delta x_{n_i} = \frac{5}{2^{N+1}}$, for all $\frac{1}{2^n} + \frac{5}{2^{N+2}} \leq x \leq \frac{1}{2^{n+1}} - \frac{5}{2^{N+2}}$.

On each of the intervals corresponding to Δx_{n_i} , and $M_{n_i} = m_{n_i} = 1$.

Then $U(P, f) - L(P, f) < \varepsilon$ since the only difference is the intervals corresponding to the n -index.

Now, since we have that $f \in \mathcal{R}$.

Then, we can pass to sample points. Since the integral over the discontinuities can be made arbitrarily small it's obvious that,

$$\int_0^1 f dx = \int_0^1 dx = 1$$

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2 Is f as in the problem integrable? pf. f is continuous at s_n , so f satisfies the requirements of (6.15) at each s_n

$$(6.15) \Rightarrow \int f dI(x - s_n) = f(s_n)$$

$$(6.12) \Rightarrow \int f d \sum_{n=1}^N c_n I(x - s_n) = \sum_{n=1}^N c_n f(s_n)$$

$$\alpha_1(x) = \sum_{n=1}^N c_n I(x - s_n) \text{ and } \alpha_2(x) = \sum_{n=N+1}^{\infty} c_n I(x - s_n)$$

$$\text{Since, } \sum_{n=1}^{\infty} c_n \text{ converges } \Rightarrow \sum_{n=1}^{\infty} c_n I(x - s_n) \text{ converges.}$$

$$\Rightarrow \sum_{n=N}^{\infty} c_n I(x - s_n) < \varepsilon \text{ for sufficiently large } N.$$

Let P be any partition of $[a, b]$.

$$f \text{ is bounded on } (a, b) \Rightarrow |f| \leq M \Rightarrow \sum_{n=N}^{\infty} f(s_n) \Delta \alpha_{2i} < M\varepsilon$$

$$\text{Let } \alpha(x) = \alpha_1(x) + \alpha_2(x) \Rightarrow \left| \int f d\alpha - \sum_{n=1}^N f(s_n) \right| < M\varepsilon$$

Take the limit as $N \rightarrow \infty$ and the result follows.

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3 As in the problem.

pf.

Since ϕ is a continuous one to one map from $[a, b]$ onto $[c, d]$, and $\phi(c) = a$. ϕ is surjective. By that $\phi([c, d]) = [a, b]$. Since ϕ is continuous and surjective it is a homeomorphism so it admits a continuous inverse. $\gamma_2 = \gamma_1 \circ \phi$

(\Rightarrow) Ass. γ_2 is rectifiable $\Lambda(\gamma_2) < \infty$

So,

4 By hint:

$$\begin{aligned} g(t_i) \Delta x_i = G(x_i) - G(x_{i-1}) &\Rightarrow (\alpha(x_i) - \alpha(x_{i-1})) g(t_i) \Delta x_i = (\alpha(x_i) - \alpha(x_{i-1})) (G(x_i) - G(x_{i-1})) \\ &\Rightarrow \alpha(x_i) g(t_i) \Delta x_i - \alpha(x_{i-1}) g(t_i) \Delta x_i = G(x_i) (\alpha(x_i) - \alpha(x_{i-1})) - G(x_{i-1}) (\alpha(x_i) - \alpha(x_{i-1})) \end{aligned}$$