

1. Let $f, g \in \mathcal{B}[a, b]$ and $c \in \mathbb{R}$.

(a) Prove that $\int_a^b f + \int_a^b g \leq \int_a^b (f + g)$, and find an example that satisfies

$$\int_a^b f + \int_a^b g < \int_a^b (f + g) = \int_a^b (f + g) < \int_a^b f + \int_a^b g.$$

(b) Prove $\int_a^b (cf) = \begin{cases} c \int_a^b f & \text{if } c \geq 0, \\ c \int_a^b f & \text{if } c < 0, \end{cases}$ and $\int_a^b (cf) = \begin{cases} c \int_a^b f & \text{if } c \geq 0, \\ c \int_a^b f & \text{if } c < 0, \end{cases}$

(c) Prove that if $f \geq g$, then $\int_a^b f \geq \int_a^b g$ and $\int_a^b f \geq \int_a^b g$.

(d) Prove $\left| \int_a^b f \right| \leq \int_a^b |f|$ and $\left| \int_a^b f \right| \leq \int_a^b |f|$. Find an example s.t. $\left| \int_a^b f \right| \leq \int_a^b |f|$.

2. Prove the following for $f \geq 0$:

(a) If $f \in \mathcal{C}[0, 1]$, then $\int_0^1 f = 0$ implies $f = 0$.

(b) If we remove the continuity condition, then (a) need not hold.

(c) If $f \in \mathcal{R}[0, 1]$, then $f(x) = 0$ for all $x \in \mathbb{Q} \cap [0, 1]$ implies $\int_0^1 f = 0$.

3. Let $0 < f \in \mathcal{R}[0, 1]$. Prove or disprove the following:

$$(a) \int_0^1 f > 0, \quad (b) \frac{1}{f} \in \mathcal{R}[0, 1].$$

4. Let $f \in \mathcal{C}[a, b]$. Prove that if $\int_a^b fg = 0$ for all $g \in \mathcal{R}[a, b]$, then $f = 0$.

5. Find a function $f \in \mathcal{B}[0, 1]$ for which $f^2 \in \mathcal{R}[0, 1]$ but $f \notin \mathcal{R}[0, 1]$.

6. Using Lebesgue's theorem, show that $f + g \in \mathcal{R}[a, b]$ for any $f, g \in \mathcal{R}[a, b]$.