

1. Let $f \in \mathcal{B}[a, b]$, and suppose that \mathcal{P} and \mathcal{P}^* are partitions of $[a, b]$ with $\mathcal{P}^* \supset \mathcal{P}$. Prove that $\mathcal{U}(\mathcal{P}^*, f) \leq \mathcal{U}(\mathcal{P}, f)$.

2. The method used in Example 6.1.6 (d) can be summarized as the following theorem:

Let $f \in \mathcal{B}[a, b]$ and suppose there exists a sequence $\{\mathcal{P}_n\}_{n=1}^{\infty}$ of partitions of $[a, b]$ such that

$$\lim_{n \rightarrow \infty} \mathcal{L}(\mathcal{P}_n, f) = \lim_{n \rightarrow \infty} \mathcal{U}(\mathcal{P}_n, f) = L \in \mathbb{R}.$$

Then $f \in \mathcal{R}[a, b]$ and $\int_a^b f = L$. Prove this.

3. Use the above theorem to compute $\int_a^b x \, dx$.

4. For each of the given functions, check the Riemann integrability and evaluate the Riemann integral on the specified interval.

$$(a) \quad f(x) = \begin{cases} -1, & x \in [0, 1) \\ 2, & x \in [1, 2] \end{cases} \quad \text{on } [0, 2]. \quad (b) \quad f(x) = 2x + 1 \quad \text{on } [0, 1].$$

5. Let $f(x) = \begin{cases} 0, & x \in \mathbb{Q} \cap [0, 1] \\ x, & x \in \mathbb{Q}^c \cap [0, 1] \end{cases}$. Compute $\int_0^1 f$ and $\overline{\int_0^1} f$ and determine if $f \in \mathcal{R}[0, 1]$.

6. 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

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

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

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

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

7. 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 $\int_0^1 f = 0$.

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

(a) $\int_0^1 f > 0$,

(b) $\frac{1}{f} \in \mathcal{R}[0, 1]$.

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