

1. Let $f \in \mathcal{C}[a, b]$. Prove that if $\int_a^b fg = 0$ for all $g \in \mathcal{R}[a, b]$, then $f = 0$.
2. Using Lebesgue's theorem, show that $f + g \in \mathcal{R}[a, b]$ for any $f, g \in \mathcal{R}[a, b]$.
3. Let $f(x) = \begin{cases} 1, & x = 0 \\ \frac{1}{n}, & x = \frac{m}{n} \in \mathbb{Q} \cap (0, 1] \\ 0, & x \in \mathbb{Q}^c \cap [0, 1] \end{cases}$ Prove that f is continuous at all irrational points.

4. Prove, for $f \in \mathcal{B}[a, b]$ and a partition $\mathcal{Q} = \{y_0, y_1, \dots, y_K\}$,

$$\mathcal{U}(\mathcal{P}, f) - (K - 1)(M - m)\|\mathcal{P}\| \leq \mathcal{U}(\mathcal{P} \cup \mathcal{Q}, f), \quad \forall \mathcal{P} : \text{any partition.}$$

Hint: First, draw an appropriate picture that contains the essential idea of the proof.

5. For $f \in \mathcal{B}[a, b]$, prove that $\int_a^b f = \lim_{\|\mathcal{P}\| \rightarrow 0} \mathcal{U}(\mathcal{P}, f)$, where $\|\mathcal{P}\| = \max \Delta x_i$.

6. Let $f(t) = \begin{cases} t, & t \in [0, 1) \\ b - t^2, & t \in [1, 2]. \end{cases}$

(a) Find the indefinite integral, $G(x) := \int_0^x f(t) dt$ for all $x \in [0, 2]$.

(b) For what value of b is $G(x)$ differentiable for all $x \in [0, 2]$?

7. Find $F'(x)$, where F is defined on $[0, 1]$ as follows:

(a) $F(x) = \int_x^1 \sqrt{1 + t^3}.$

(b) $F(x) = \int_0^{x^2} f(t) dt$, where f is continuous.

(c) $F(x) = \int_{h(x)}^{g(x)} f(t) dt$, where f is continuous and g and h are differentiable.

(d) $F(x) = \int_{x-a}^{x+a} f(t) dt$, where f is continuous and $a > 0$.

8. Let $f \in \mathcal{C}[a, b]$ and $g \in \mathcal{R}[a, b]$ with $g \geq 0$. Prove that

$$\exists c \in [a, b] \text{ such that } \int_a^b f(x)g(x) dx = f(c) \int_a^b g(x) dx.$$

9. Let $f \in \mathcal{C}[0, 1]$. Prove that $\lim_{n \rightarrow \infty} \int_0^1 f(x^n) dx = f(0)$.