

Real Analysis HW 10

1. We know that the Dirichlet function is not Riemann integrable, while the function $f(x) = 1/q$ if $x = p/q$ is rational and $f(x) = 0$ if x is not rational is Riemann integrable and the Riemann integral is zero over the interval $[0, 1]$. What about

$$f(x) = \begin{cases} x & \text{if } x \text{ is rational} \\ 0 & \text{else} \end{cases}$$

Is that function integrable? If so, what is the integral of f over $[0, 1]$

2. Prove that $f(x) = 3x$ is Riemann integrable over the interval $[0, 2]$ using the **definition** of Riemann integration. Then prove that $f(x) = 3x$ is Riemann integrable over the interval $[0, 2]$ using the **Riemann lemma**.
3. The function $f(x) = 1/x$ has only *one* point of discontinuity on the interval $[-3, 3]$. It should therefore be Riemann integrable on that interval? But *is it* really integrable? If not, explain why not and why this does not violate the theorem that a function that is **almost** continuous is integrable.
4. The function $Si(x)$ is defined via $Si(x) = \int_0^x \frac{\sin(t)}{t} dt$. Graph $Si(x)$ for $x > 0$ by finding critical points, extreme values, inflection points, etc. (if any).
5. Prove that $\lim_{n \rightarrow \infty} \int_a^b f(x) \cos(nx) dx = 0$ for any function f that is continuously differentiable.
6. Suppose $h(x)$ and $k(x)$ are continuous on $[a, b]$ and $\int_a^b h(x) dx = \int_a^b k(x) dx$. Prove that there exists a number $c \in [a, b]$ such that $h(c) = k(c)$.
Hint: Use the Mean Value Theorem 7.2.8 for Integration with $f(x) = h(x) - k(x)$ and $g(x) \equiv 1$.
7. Find a function $f: [0, 1] \rightarrow \mathbf{R}$ such that f is not Riemann integrable but $|f|$ is Riemann integrable.
Hint: Look at a function that is somewhat similar to the Dirichlet function.
8. Show that if f is Riemann integrable then f^2 is also Riemann integrable.
Hint: If $|f(x)| \leq M$ then $|f^2(x) - g^2(x)| \leq 2M|f(x) - g(x)|$ for all $x, y \in [a, b]$. Then estimate $U(f^2, P) - L(f^2, P)$ in terms of $U(f, P) - L(f, P)$ for a given partition.
9. Find the following integrals:
 - a. $\int \frac{2x}{1-x^2} dx$
 - b. $\int \frac{2}{4-x^2} dx$
 - c. $\int x^2 \sin(x) dx$
 - d. $\int e^x \sin(x) dx$
 - e. $\int \cos^3(x) dx$