

Department of Mathematics and Statistics, IISER Kolkata
Mathematics-II
Assignment-3

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Due Date: 21 February, 2019.

1. If g is Riemann integrable on $[a, b]$ and $f(x) = g(x)$ except for a point $c \in [a, b]$. Then show that f is Riemann Integrable on $[a, b]$ and $\int_a^b f = \int_a^b g$.

Remark: Same result will be true if $f(x) = g(x)$ except for a finite number of points in $[a, b]$ using induction argument.

2. If f is Riemann integrable on $[a, b]$ and P_n is any sequence of tagged partitions of $[a, b]$ such that $\|P_n\| \rightarrow 0$ as $n \rightarrow \infty$. Then using definition of Riemann Integration (via Riemann sum) show that

$$\int_a^b f = \lim_{n \rightarrow \infty} S(f, P_n).$$

3. Let $f : [0, 1] \rightarrow \mathbb{R}$ be defined by

$$f(x) = \frac{1}{2n} \text{ for } x = \frac{1}{n} \text{ and } f(x) = 0 \text{ elsewhere in } [0, 1].$$

Show that f is Riemann integrable $[0, 1]$ and $\int_0^1 f = 0$.

4. Evaluate the limits as an integral

$$(i) \lim_{n \rightarrow \infty} \left[\frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+3n} \right]$$

$$(ii) \lim_{n \rightarrow \infty} \left[\sin \frac{\pi}{n} + \sin \frac{2\pi}{n} + \dots + \sin \frac{n\pi}{n} \right]$$

$$(iii) \lim_{n \rightarrow \infty} \left[\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \dots + \frac{n}{n^2+4n^2} \right]$$

$$(iv) \lim_{n \rightarrow \infty} \left[\left(1 + \frac{1}{n}\right) \left(1 + \frac{2}{n}\right) \dots \left(1 + \frac{n}{n}\right) \right]^{\frac{1}{n}}$$

$$(v) \lim_{n \rightarrow \infty} \left[\left(1 + \frac{1}{n^2}\right) \left(1 + \frac{2^2}{n^2}\right)^2 \dots \left(1 + \frac{n^2}{n^2}\right)^n \right]^{\frac{1}{n}}$$

5. If f is Riemann Integrable in $[a, b]$. Then show that

(i) f is bounded on $[a, b]$. i.e there exists a real number $M > 0$ such that

$$|f(x)| \leq M \quad \forall x \in [a, b].$$

(ii) $|\int_a^b f| \leq M(b-a)$ where M is as above.

Remark : So unbounded function is not Riemann Integrable.

6. Using Fundamental Theorem evaluate

(i) $\int_{-2}^2 f$ where $f(x) = 3x^2 \cos\left(\frac{\pi}{x^2}\right) + 2\pi \sin\left(\frac{\pi}{x^2}\right)$, $x \neq 0$, $f(0) = 0$.

(ii) $\int_0^3 f$ where $f(x) = -x$, $0 \leq x \leq 1$ and $f(x) = x$, $1 < x \leq 3$

(iii) $\int_1^3 f$ where $f(x) = [x]$, $1 \leq x \leq 3$.

7. Let $f(x) = x[x]$, $x \in [0, 3]$. Using Theorem mentioned in the class show that f is Riemann integrable on $[0, 3]$ and evaluate $\int_0^3 f$.