

Introduction to Analysis II
Home Work 5, due Wednesday, February 22 .
Instructor: Prof. Artem Zvavitch

Problem 1. Use the definition of the Riemann integral to show that the function $f(x) : [0, 2] \rightarrow \mathbb{R}$ such that $f(x) = 3x$ for $x \in [0, 1]$ and 7 otherwise is Riemann integrable on $[0, 2]$.

Problem 2. Consider Riemann integrable function f on $[a, b]$ such that $|f(x)| < M$ for all $x \in [a, b]$ show that then

$$\left| \int_a^b f dx \right| \leq M(b - a).$$

Problem 3. Consider function h defined by $h(x) = x + 1$ for $x \in [0, 1]$ rational, and $h(x) = 0$ otherwise. Show that h is not Riemann integrable on $[0, 1]$.

Problem 4. Consider a continuous function $f(x) \geq 0$ such that

$$\int_a^b f = 0.$$

Prove that $f(x) = 0$ for all $x \in [a, b]$.

Problem 5. Is it possible to remove continuity assumption in the previous problem?

Problem 6. (BONUS 10 pts) For $x \in [0, 5]$, find a good bound for the error which comes from estimating $\ln(1 + x)$ by $x - \frac{x^2}{2}$.

HINT: use Taylors formula: if $f(x) = \ln(1 + x)$

$$\ln(1 + x) = x + \frac{x^2}{2} + \frac{f'''(c)}{3!}(x - c)^3$$

where $x, c \in [0, 5]$.

Problem 7. (BONUS 10 pts) Let function $f : \mathbb{R} \rightarrow \mathbb{R}$ be twice differentiable and convex. Show that for any $c \in \mathbb{R}$ the graph of f is never below the tangent line to the graph f at point $(c, f(c))$, more precisely, prove that for any $x, c \in \mathbb{R}$:

$$f(x) \geq f'(c)(x - c) + f(c).$$

HINT: Again use Taylors formula:

$$f(x) = f(c) + f'(c)(x - c) + \frac{f''(a)}{2!}(x - a)^2$$

where a belongs to the interval between x and c , next use that f is convex.