ANALYSIS – HOMEWORK 8

Problem 1: Show, directly, using the definition of the Darboux integral that

$$\int_0^1 x^2 dx = \frac{1}{3}$$

Problem 2: More generally, show that if f is monotonic (increasing or decreasing) on [a, b] then f is Darboux integrable on [a, b]

Problem 3: Prove the Darboux Integrability Criterion: f is Darboux integrable if and only if for all $\epsilon > 0$ there is a partition P of [a, b] such that $U_P(f) - L_P(f) < \epsilon$

Problem 4: Show that if f is continuous on [a, b] then f is integrable on [a, b]

Problem 5: Show that if f is integrable on [a, b] then so is f^2 (Remember f is bounded here). Show the result is false on (0, 1) if f is not bounded.

Problem 6: Prove the Fundamental Theorem of Calculus 2: If f is C^1 then

$$\int_{a}^{b} f'(x)dx = f(b) - f(a)$$

Hint: Use the Mean-Value Theorem on each sub-piece

Problem 7: Prove the Fundamental Theorem of Calculus 1: If f is continuous on [a, b] and

$$F(x) = \int_{a}^{x} f(t)dt$$

Then F'(x) = f(x)

Problem 8: This is just pure calculus, but fun! Calculate

$$\int x \tan^{-1}(x) dx$$

But instead of choosing the antiderivative $\frac{x^2}{2}$ do it by choosing the antiderivative $\frac{x^2+1}{2}$, since adding constants doesn't matter!