

1) Let $I = (-\infty, +\infty)$, and let $M = m$. Then prop. 26.2 can be applied as f is differentiable in the open interval I and $f'(x) = m = M \leq M$. So f is Lipschitzian on $I = (-\infty, +\infty)$. ✓

The proof can also be easily obtained from the definition of Lipschitzianity.

2) Let $f(x) = \sqrt{x+1}$. Now, f is continuous on $[-1, 1]$, so it is uniformly continuous on $[-1, 1]$. In addition, f is differentiable on $(-1, 1)$, and the derivative $f'(x) = \frac{1}{2\sqrt{x+1}}$ is unbounded, so by the contrapositive of prop. 26.3, f is not Lipschitzian on $(-1, 1)$, so it is not on $[-1, 1]$.

$f(x) = \sqrt[3]{x}$ is another example.

4) For each $x \in \mathbb{Z}$, consider the closed bounded interval $[x, x+1]$. Let D_x be the set of discontinuities on $[x, x+1]$. By th 27.2 (which is proved fully in the text as th 3.33, on pg. 117), each D_x is countable. Now, clearly $D = \bigcup_{x \in \mathbb{Z}} D_x$, so D is the countable union of countable sets. Thus D is itself countable. ✓

5) Let $[c, d] \subseteq [a, b]$ be given. Assume that for every $x \in [c, d]$, f is discontinuous at x . $[c, d]$ is an uncountable set and $[c, d]$ is a subset of the set of discontinuities, so the set of discontinuities is uncountable. Contradiction. So there must be some $x \in [c, d]$ such that f is continuous at x . ✓

6) ~~Let~~ Suppose that g is integrable. we use the definition of integrability to obtain a contradiction. Let $\epsilon = \frac{1}{2}$. Then, there exists a $\delta > 0$ such that $|S(g, {}^t P_1) - S(g, {}^t P_2)| \leq |S(g, {}^t P_1) - \int g| + |S(g, {}^t P_2) - \int g| < \frac{1}{2} + \frac{1}{2} = 1$ (1)

whenever

$$\|{}^t P_1\| < \delta \quad \text{and} \quad \|{}^t P_2\| < \delta. \quad (2)$$

Take $n_0 \in \mathbb{N}$ such that $\frac{1}{n_0} < \delta$. Take $P \in \mathcal{P}([a, b])$ defined as:

$$P = \{x_i : i=0, \dots, n_0\}, \quad x_i = 1 + \frac{i}{n_0}, \quad i=0, \dots, n_0.$$

Let ${}^tP_1 = \{(t_i^*, [x_{i-1}, x_i]): i=1, \dots, n\}$ and ${}^tP_2 = \{s_i^*, [x_{i-1}, x_i]): i=1, \dots, n\}$ (2)

be two tagged partitions associated with P such that:

$$t_i^* \in Q, \quad s_i^* \in Q \quad \text{for } i=1, \dots, n.$$

Then

$$S(g, {}^tP_1) = \sum_{i=1}^n g(t_i^*)(x_i - x_{i-1}) \geq \sum_{i=1}^n (x_i - x_{i-1}) = 2-1 = 1$$

as $g(t_i^*) \geq 1$ for $t_i^* \in [1, 2]$. Also,

$$S(g, {}^tP_2) = \sum_{i=1}^n g(s_i^*)(x_i - x_{i-1}) = 0.$$

Hence,

$$|S(g, {}^tP_1) - S(g, {}^tP_2)| = 1.$$

Contradiction with (1).

7)

Let f be defined on $[0, 1]$ as

follows:

$$f(x) = \begin{cases} 0, & x \in [0, 1) \\ 1, & x = 1 \end{cases}$$

$${}^tP = \{(t_i^*, [x_{i-1}, x_i]): i=1, \dots, n\}$$

Given $\epsilon > 0$, there exists $\delta = \frac{\epsilon}{2} > 0$

such that given tP where $\|{}^tP\| < \delta$,

we have: if $x=1$ is not a tag in tP

$$|S(f, {}^tP) - 0| = |S(0, {}^tP) - 0| = 0 < \epsilon.$$

If $x=1$ is a tag in tP

$$|S(f, {}^tP) - 0| = |(x_n - x_{n-1})| < \delta = \frac{\epsilon}{2} < \epsilon.$$

Thus f defined on $[0, 1]$ is Riemann integrable, and

$$\int_0^1 f = 0. \blacksquare$$