

6) Let  $K = |g(c) - f(c)|$ . Assume first that  $c \in (a, b)$ . We shall prove that

$$g \text{ is integrable on } [a, c] \text{ and } \int_a^c g = \int_a^c f. \quad (1)$$

Let  ${}^tP \in {}^t\mathcal{P}([a, c])$ ,  ${}^tP = \{(t_i, [x_{i-1}, x_i]) : i=1, \dots, n\}$ . Observe:

$$\begin{aligned} |S(f, {}^tP) - S(g, {}^tP)| &= \left| \sum_{i=1}^n f(t_i)(x_i - x_{i-1}) - \sum_{i=1}^n g(t_i)(x_i - x_{i-1}) \right| = \\ &= |f(t_n)(c - x_{n-1}) - g(t_n)(c - x_{n-1})| \leq K \|{}^tP\|. \end{aligned}$$

Indeed,  $f(t_i) = g(t_i)$  for  $i=1, \dots, n-1$ . If  $t_n \neq c$ ,  $f(t_n) = g(t_n)$  and the latter inequality holds. If  $t_n = c$ :

$$|f(c)(c - x_{n-1}) - g(c)(c - x_{n-1})| = K |c - x_{n-1}| \leq K \|{}^tP\|.$$

Hence, for every tagged partition  ${}^tP \in {}^t\mathcal{P}([a, c])$  we have:

$$|S(f, {}^tP) - S(g, {}^tP)| \leq K \|{}^tP\|.$$

Take  $\varepsilon > 0$ . Since  $f$  is integrable in  $[a, c]$ , by Def 28.4 there exists  $\delta_1 > 0$  such that:

$$\left| S(f, {}^tP) - \int_a^c f \right| < \frac{\varepsilon}{2} \quad \text{whenever } \|{}^tP\| < \delta_1.$$

Take  $\delta > 0$  such that  $\delta < \frac{\varepsilon}{2K}$  and  $\delta < \delta_1$ . Then, whenever  $\|{}^tP\| < \delta$ :

$$\begin{aligned} \left| S(g, {}^tP) - \int_a^c f \right| &< |S(g, {}^tP) - S(f, {}^tP)| + \left| S(f, {}^tP) - \int_a^c f \right| < \\ &< K \|{}^tP\| + \frac{\varepsilon}{2} < K\delta + \frac{\varepsilon}{2} < \varepsilon. \end{aligned}$$

Thus, (1) is proved. Similarly, we prove that

$$g \text{ is integrable in } [c, b] \text{ and } \int_c^b g = \int_c^b f. \quad (2).$$

(1) and (2) via Th 32.2 imply that  $g$  is integrable in  $[a, b]$  and  $\int_a^b g = \int_a^b f$ . In the case  $c = b$ , the proof is analogous to the proof of (1). In the case  $c = a$ , the proof is analogous to the proof of (2).  $\blacksquare$

5) Define  $g$  on  $[a, b]$  as follows:

$$g(x) = f(x) \text{ for all } x \in (a, b),$$

$$g(a) = f(a^+) \quad , \quad g(b) = f(b^-).$$

Then  $g$  is continuous on  $[a, b]$  and therefore  $g$  is integrable on  $[a, b]$ .

By #6 which we just proved, the function

$$h(x) = g(x), \quad x \in [a, b), \quad h(b) = f(b)$$

is integrable in  $[a, b]$  and  $\int_a^b h = \int_a^b g$ . By #6 again,  $f$  is integrable in  $[a, b]$  and  $\int_a^b f = \int_a^b h = \int_a^b g$ .

4) Let  $\epsilon > 0$  be given. We have to show that there exists  $N \in \mathbb{N}$  such that

$$|S(f, \mathcal{P}_n) - \int_a^b f| < \epsilon \quad \text{whenever } n \geq N, \quad (3).$$

Since  $f$  is integrable, by Def 28.4, there exists  $\delta > 0$  such that

$$|S(f, \mathcal{P}) - \int_a^b f| < \epsilon \quad \text{whenever } \|\mathcal{P}\| < \delta, \quad (4).$$

As  $\lim_{n \rightarrow +\infty} \|\mathcal{P}_n\| = 0$ , there exists  $N \in \mathbb{N}$  such that

$$\|\mathcal{P}_n\| < \delta \quad \text{for all } n \geq N.$$

From (4), for all  $n \geq N$  (3) holds. ■

2) Very easy.

1) we have to show that:

$$\forall \epsilon > 0 \quad \exists \delta > 0 \quad \forall x \in [0, 1] \quad (0 < x < \delta \Rightarrow f(x) < \epsilon).$$

Take  $\epsilon > 0$ . Take  $n_0 \in \mathbb{N}$  such that  $\frac{1}{n_0} < \epsilon$ . Take  $\delta = \frac{1}{n_0}$ .

From the definition of  $f$ , whenever  $0 < x < \delta$ ,  $f(x) \leq \frac{1}{n_0} < \epsilon$ . ■