EXAM

Midterm

Math 157

November 14, 2013

ANSWERS

Problem 1. Define. [2 points each]

(a) Let $s : [a, b] \to \mathbb{R}$ be a function. What does it mean to say that s is a *step function*?

Answer:

A function $s : [a, b] \to \mathbb{R}$ is a step function if and only if there exists a partition $P = \{x_0, x_1, \ldots, x_n\}$ of the interval [a, b] for which s is constant on the open subintervals (x_{k-1}, x_k) .

(b) Let $s : [a, b] \to \mathbb{R}$ be a step function. Define $\int_a^b s$.

Answer:

Let $P = \{x_0, x_1, \dots, x_n\}$ be a partition of [a, b] for which s is constant on the open subintervals (x_{k-1}, x_k) . Let s_k be the constant value of s on (x_{k-1}, x_k) . Then

$$\int_{a}^{b} s := \sum_{k=1}^{n} s_{k}(x_{k} - x_{k-1}).$$

(c) Let $f : [a, b] \to \mathbb{R}$ be any bounded function. Define the statement f is integrable, and the expression $\int_a^b f$.

Answer:

If there exists one and only one number I satisfying

$$\int_{a}^{b} s < I < \int_{a}^{b} t$$

for all step functions s and t with s < f < t, then we say f is integrable and we denote the number I by $\int_{a}^{b} f$.

Problem 2. [2 points each] Compute. Do three out of four, or do all four for a bonus.

(a)
$$\int_{1}^{5} \left[\frac{1}{2}x + 1 \right] dx$$

Answer:

The function $s(x) = \left[\frac{1}{2}x + 1\right]$ is a step function taking the value 1 on (1, 2), the value 2 on (2, 4) and the value 3 on (4, 5).



So,

$$\int_{1}^{5} \left[\frac{1}{2}x + 1\right] dx = 1(1) + 2(2) + 3(1) = 8.$$

(b)
$$\int_0^5 f$$
 where $f(x) = \begin{cases} 1 & \text{if } 3 \le |x^2 - 4| \le 5 \\ 0 & \text{otherwise.} \end{cases}$

Answer:

Note that

$$|x^2 - 4| \le 5 \Leftrightarrow -3 \le x \le 3.$$

and

 $3 \le |x^2 - 4| \Leftrightarrow -1 \le x \le 1 \text{ or } x \le -\sqrt{7} \text{ or } x \ge \sqrt{7}.$

Therefore, $3 \le |x^2 - 4| \le 5 \Leftrightarrow -3 \le x \le -\sqrt{7}$ or $-1 \le x \le 1$ or $\sqrt{7} \le x \le 3$.



So,

$$\int_0^5 f = 1(1-0) + 1(3-\sqrt{7}) = 4 - \sqrt{7}$$

Problem 2. Continued.

(c)
$$\int_0^4 |2x - 6| dx$$

Answer:

Since the function $f : [0, 4] \to \mathbb{R}$ given by f(x) = |2x - 6| is piecewise monotonic, it is integrable and since it's nonegative, the integral is the area of the ordinate set of f. Here's a picture of the ordinate set, which is the union of two triangles of area $\frac{1}{2}(6)(3) = 9$ and $\frac{1}{2}(2)(1) = 1$.



So,

$$\int_0^4 |2x - 6| dx = 10.$$

(d)
$$\int_{1}^{3} (3x^{2} - 5x) dx \text{ We compute:}$$
$$\int_{1}^{3} (3x^{2} - 5x) dx = \int_{0}^{3} (3x^{2} - 5x) dx - \int_{0}^{1} (3x^{2} - 5x) dx$$
$$= 3 \int_{0}^{3} x^{2} dx - 5 \int_{0}^{3} x dx - 3 \int_{0}^{1} x^{2} dx + 5 \int_{0}^{1} x dx$$
$$= 3 \frac{3^{3}}{3} - 5 \frac{3^{2}}{2} - 3 \frac{1^{3}}{3} + 5 \frac{1^{2}}{2}$$
$$= 6.$$

Problem 3. True or false : [Right answer +1, wrong answer -1, no answer $+\frac{1}{2}$]

(a) For all functions $f, g, h : \mathbb{R} \to \mathbb{R}$, $f \circ (g + h) = f \circ g + f \circ h$.

Answer:

False. For example, if f(x) = 1, g(x) = 2, h(x) = 2, then $f \circ (g + h)(x) = 1$ and $f \circ g + f \circ h = 2$.

(b) For every function $f : [a, b] \to \mathbb{R}$, there exist step functions $s, t : [a, b] \to \mathbb{R}$ with $s \le f \le t$.

Answer:

False. The function $f : [-1,1] \to \mathbb{R}$ given by $f(x) = \frac{1}{x}$ if $x \neq 0$ and f(0) = 5 is unbounded and there are no step functions s with $s \leq f$ and no step function t with $f \leq t$.

(c) If f is integrable and even, then
$$\int_{-b}^{b} f(x) dx = 2 \int_{0}^{b} f(x) dx$$
.

Answer:

True.

(d) If $s : [a, b] \to \mathbb{R}$ is a step function, then s([a, b]) is a finite set.

Answer:

True. By definition, there's a partition $\{x_0, \ldots, x_n\}$ of [a, b] for which s is constant on the n open subintervals (x_{k-1}, x_k) . Accounting for the possibly distinct values of s at the n + 1 endpoints shows that s takes on at most 2n + 1 values.

(e) If $s : [a, b] \to \mathbb{R}$ is a step function, then for any $y \in \mathbb{R}$, the set $s^{-1}(\{y\})$ is either empty or an interval.

Answer:

False. For example, if $s : [0,3] \to \mathbb{R}$ is given by s(x) = 1 if $0 \le x < 1$, x(x) = 2 if $1 \le x \le 2$ and s(x) = 1 if $2 < x \le 3$. Then we have $s^{-1}(\{1\}) = [0,1) \cup (2,3]$ which is not an interval.

Problem 3. Continued.

(f) Let $\pi_1 : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ and $\pi_2 : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ be the canonical projections. Let $A \subseteq \mathbb{R} \times \mathbb{R}$ be the ordinate set of a nonegative function f. Then

$$\pi_1(A) =$$
 the domain of f and $\pi_2(A) =$ the range of f .

Answer:

False. Say $f : [0,1] \to \mathbb{R}$ is given by f(x) = 2. Then the ordinate set A of f is the rectangle $A = \{(x,y) : 0 \le x \le 1 \text{ and } 0 \le y \le 2\}$. We see $\pi_1(A) = [0,1] =$ the domain of f but $\pi_2(A) = [0,2] \neq$ the range of $f = \{2\}$.

(g) For every $\epsilon > 0$, there exists a step function $s : [0, 1] \to \mathbb{R}$ with

$$s(x) \le x^2$$
 for all $x \in [0, 1]$ and $\int_0^1 s > \frac{1}{3} - \epsilon$.

Answer:

True. We know that the function given by $f(x) = x^2$ is integrable on [0, 1] and $\int_0^1 x^2 = \frac{1}{3}$. So, the lower integral $\underline{I}(f) = \frac{1}{3}$. Since $\frac{1}{3} - \epsilon$ is less than $\frac{1}{3}$, which is the least upper bound of

$$S = \left\{ \int_0^1 s : s \text{ is a step function with } s \le f \right\}$$

there must be an element of S greater than $\frac{1}{3} - \epsilon$. That is, a step function s with $s \le f$ and $\int_0^1 s > \frac{1}{3} - \epsilon$.

(h) If
$$f, g: [a, b] \to \mathbb{R}$$
 are integrable, then so is fg and $\int_a^b fg = \left(\int_a^b f\right) \left(\int_a^b g\right)$

Answer:

False. If f = g = the constant function 1 and [a, b] = [0, 3], then

$$\int_{a}^{b} fg = \int_{0}^{3} 1 = 3 \text{ and } \left(\int_{a}^{b} f\right) \left(\int_{a}^{b} g\right) = \left(\int_{0}^{3} 1\right) \left(\int_{0}^{3} 1\right) = (3)(3) = 9.$$

Problem 4. Consider the function $f : [0,1] \to \mathbb{R}$ whose graph consists of straight lines connecting

$$(1,0) \text{ and } \left(\frac{1}{2},1\right)$$
$$\left(\frac{1}{2},1\right) \text{ and } \left(\frac{1}{3},0\right)$$
$$\left(\frac{1}{3},0\right) \text{ and } \left(\frac{1}{4},1\right)$$
$$\left(\frac{1}{4},1\right) \text{ and } \left(\frac{1}{5},0\right)$$
$$\vdots$$

The value of f at zero is immaterial, say f(0) = 0 if you like. One could give a formula for f on each interval $\left(\frac{1}{n}, \frac{1}{n+1}\right)$ but a picture is worth a thousand words:



(a) [2 points] Is f is piecewise monotonic on [0, 1]?

Answer: No.

(b) [2 points] Is f integrable on [0, 1]?

Answer: Yes.

Problem 4. Continued.

(c) [2 bonus points] Determine $\underline{I}(f)$ and $\overline{I}(f)$.

Answer:

f is integrable, so $\underline{I}(f) = \overline{I}(f) = \int_0^1 f = \frac{1}{2}$.

To see that $\int_0^1 f = \frac{1}{2}$, first note that the ordinate set of f on any interval of the form $\left[\frac{1}{n}, 1\right]$ consists of the union of a finite number of triangles, hence $\int_{\frac{1}{n}}^{1} f$ is the sum of the areas of these finitely many rectangles. Adding them up (from right to left) we have

$$\int_{\frac{1}{n}}^{1} f = \frac{1}{2} \left(1 - \frac{1}{3} \right) + \frac{1}{2} \left(\frac{1}{3} - \frac{1}{4} \right) + \frac{1}{2} \left(\frac{1}{4} - \frac{1}{5} \right) + \dots + \frac{1}{2} \left(\frac{1}{n-1} - \frac{1}{n} \right)$$
$$= \frac{1}{2} \left(1 - \frac{1}{n} \right).$$

Intuitively, as n gets larger and larger, these ordinates sets exhaust more and more of the ordinate set of f and we guess that $\int_0^1 f = \frac{1}{2}$.

To make this idea rigorous, we use step functions. Since $\frac{1}{2}\left(1-\frac{1}{n}\right)-\frac{1}{n}<\int_{\frac{1}{n}}^{1}f$, we can find a step function s with s < f and $\int_{\frac{1}{n}}^{1}s \ge \frac{1}{2}\left(1-\frac{1}{n}\right)-\frac{1}{n}$. By extending s to take the value 0 on $\left[0,\frac{1}{n}\right)$, we've found a step function \tilde{s} less than f with

$$\int_0^1 \tilde{s} \ge \frac{1}{2} \left(1 - \frac{1}{n} \right) - \frac{1}{n} = \frac{1}{2} - \frac{3}{2n}$$

Similarly, we can find a step function t with t > f on $\left[\frac{1}{n}, 1\right]$ with $\int_{\frac{1}{n}} t < \frac{1}{2} \left(1 - \frac{1}{n}\right) + \frac{1}{n}$. By extending t to take the value 1 on $\left[0, \frac{1}{n}\right)$, we've found a step function \tilde{t} , greater than f with

$$\int_0^1 \tilde{t} \le \frac{1}{2} \left(1 - \frac{1}{n} \right) + \frac{1}{n} + \frac{1}{n} = \frac{1}{2} + \frac{3}{2n}$$

Since $\frac{1}{2}$ is the only number that lies between $\frac{1}{2} - \frac{3}{2n}$ and $\frac{1}{2} + \frac{3}{2n}$ for every *n*, we conclude that *f* is integrable on [0, 1] and $\int_0^1 f = \frac{1}{2}$.

Problem 5. Short answer. [2 points each] Do three out of four. Or do all four for a bonus.

(a) Find a rational number and an irrational number in the interval $(0, \frac{1}{2})$.

Answer:

 $\frac{1}{4}$ is a rational number, and $\frac{\sqrt{3}}{4}$ is an irrational number, in $(0, \frac{1}{2})$. The number $\frac{\sqrt{3}}{4}$ is irrational since $\sqrt{3}$ is irrational and $\frac{1}{4}$ is rational and the product of an irrational number and a nonzero rational number is irrational. The number $\frac{\sqrt{3}}{4}$ lies in $(0, \frac{1}{2})$ since

$$0 < \sqrt{3} < \sqrt{4} \Rightarrow 0 < \frac{\sqrt{3}}{4} \le \frac{\sqrt{4}}{2} = \frac{1}{2}$$

(b) If possible, find a left inverse and a right inverse of the function $f : \mathbb{N} \to \mathbb{N}$ given by f(n) = n + 2. If either is not possible, be sure to say so.

Answer:

Since f is injective, it has a left inverse. Since f is not surjective (the number 1 is not in the image of f) it does not have a right inverse.

The function $g: \mathbb{N} \to \mathbb{N}$ given by

$$g(n) = \begin{cases} n-2 & \text{if } n \ge 3\\ 8 & \text{if } n = 1, 2 \end{cases}$$

is a left inverse of f.

Problem 5. Continued.

(c) Compute $\underline{I}(f)$ and $\overline{I}(f)$ for $f:[0,1] \to \mathbb{R}$ given by $f(x) = \begin{cases} 1+x & \text{if } x \in \mathbb{Q}, \\ 2-x & \text{if } x \notin \mathbb{Q}. \end{cases}$

Answer:

$$\underline{I}(f) = \frac{5}{4} \text{ and } \overline{I}(f) = \frac{7}{4}.$$

To see this, consider the lines $\{(x, y) : y = 1 + x\}$ and $\{(x, y) : y = 2 - x\}$.



Any step function less than f has an ordinate set contained in the region pictured below, and whose area is less than, but can be as close as desired, to the area of this region. Therefore $\underline{I}(f)$ is the area of this region, which is $\frac{5}{4}$.



Any step function greater than f has an ordinate set containing the region pictured below and whose area is greater than, but can be as close as desired, to the area of this region. Therefore $\overline{I}(f)$ is the area of this region, which is $\frac{7}{4}$.



Problem 5. Continued.



(d) Pictured below is the graph of an increasing function g.



Note that

$$A \le \int_0^8 g \le B.$$

How large must *n* be in order for $B - A \le \frac{1}{10}$.

Answer:

The difference

$$B - A = (g(x_n) - g(x_0))\left(\frac{8}{n}\right) = (12 - 2)\left(\frac{8}{n}\right) = \frac{80}{n}.$$

Setting

$$\frac{80}{n} \le \frac{1}{10} \Rightarrow n \ge 800.$$