

Problem 1. (15 points) Let $S = \{2, 3\}$ and $f : [0, 5] \rightarrow \mathbb{R}$ be defined by

$$f(x) = \begin{cases} 4, & x \in S \\ 2, & x \in [0, 5] \setminus S. \end{cases}$$

Prove that f is Riemann integrable on $[0, 5]$.

Solution: We need to show that for every positive real number ε there exists a partition P of $[0, 5]$ such that $U(f, P) - L(f, P) < \varepsilon$. Here $U(f, P)$ and $L(f, P)$ denote respectively the upper and lower Riemann sums of f corresponding to P .

Let $\varepsilon > 0$ be given. Let $P = \{0, 2 - \delta, 2 + \delta, 3 - \delta, 3 + \delta, 5\}$, where $\delta = \min\{\frac{\varepsilon}{10}, 1\}$. Then

$$U(f, P) - L(f, P) = (2-2)\Delta x_1 + (4-2)\Delta x_2 + (2-2)\Delta x_3 + (4-2)\Delta x_4 + (2-2)\Delta x_5 = 8\delta \leq \frac{4}{5}\varepsilon < \varepsilon.$$

Here Δx_i denotes the length of the i^{th} interval in the partition P .

Thus, for every $\varepsilon > 0$ there exists a partition P of $[0, 5]$, such that $U(f, P) - L(f, P) < \varepsilon$, i.e., f is Riemann integrable on $[0, 5]$.