Solution to Assignment 1

1. Consider the function H in \mathbb{R}^2 defined by H(x, y) = 1 whenever x, y are rational numbers and equals to 0 otherwise. Show that H is not integrable in any rectangle.

Solution. Let P be any partition of the rectangle. By choosing tags points (x^*, y^*) where x^* and y^* are rational numbers,

$$\sum_{j,k} H(x_j^*, y_k^*) \Delta x_j \Delta y_k = \sum_{j,k} \Delta x_j \Delta y_k$$

which is equal to the area of R. On the other hand, by choosing the tags so that x^* is irrational, $H(x^*, y^*) = 0$ so that

$$\sum_{j,k} H(x_j^*, y_k^*) \Delta x_j \Delta y_k = \sum_{j,k} 0 \times \Delta x_j \Delta y_k = 0 .$$

Depending the choice of tags, the Riemann sums are not the same for the same partition, hence they cannot tend to the same limit. We conclude that H is not integrable.

2. Give an example of a nonnegative, integrable function which does not vanish identically and yet

$$\iint_R f \, dA = 0$$

Solution. Let $R = [a, b] \times [c, d]$ and set f(x, y) = 0 in R except f(a, b) = 1. f is not identically to 0. As f is piecewise continuous (it is discontinuous at the origin only), it is integrable. By choosing a sequence of partitions $P, ||P|| \to 0$, and tag points at the center, R(f, P) = 0, so

$$\iint_R f \, dA = 0$$

3. Let f be a nonnegative, continuous function on R. Show that

$$\iint_R f \, dA = 0 \; ,$$

implies that f vanishes identically.

Solution. It is equivalent to proving: Whenever f is a nonnegative, continuous function which does not vanish identically, its integral is positive. For, let $(x_0, y_0) \in R$ such that $f(x_0, y_0) > 0$. By continuity, we can find a small rectangle R_0 containing (x_0, y_0) such that $f(x, y) \geq f(x_0, y_0)/2$ for all $(x, y) \in R_0$. Define a new function g by $g(x, y) = f(x_0, y_0)/2$, $(x, y) \in R_0$ and g(x, y) = 0 elsewhere. Then g is integrable and $f \geq g$ in R. It follows that

$$\iint_{R} f \ge \iint_{R} g = \frac{1}{2} f(x_0, y_0) |R_0| > 0 ,$$

done.