



Instructions:

- * You are encourage to work in group but you have to write your individual solution
- * You can use any book, article or web-based mathematical material or computational software
- * You can ask Ryan, or Estela questions
- * Chegg, Math Stack Exchange, or any other source where you can copy solutions is not allowed
- * The problems from the textbook will be indicated by the chapter and corresponding number.
- * The homework needs to be typeset in “LaTeX” .

1. (Chapter 2, Problem 13) Let f and g be bounded, Lebesgue integrable functions on $[a, b]$. Show that $f + g$ is Lebesgue integrable on $[a, b]$ and

$$\int_a^b (f + g) = \int_a^b f + \int_a^b g.$$

Hint: Exercise 11 might be useful.

2. (Chapter 2, Problem 14) Let h be a bounded function that is zero a.e. in $[a, b]$. Show that h is Lebesgue integrable on $[a, b]$ and

$$\int_a^b h = 0.$$

3. (Chapter 2, Problem 15) Let φ be a simple function defined on $[a, b]$.

a) Show that φ is measurable on $[a, b]$.

b) Show that φ is Lebesgue integrable on $[a, b]$. Use the definition of the Lebesgue integral to compute $\int_a^b \varphi$.

4. (Chapter 2, Problem 16) Let $f \in \mathcal{L}[a, b]$. Show that if g is a bounded measurable function, then $fg \in \mathcal{L}[a, b]$.

5. (Chapter 2, Problem 17) Prove or give a counterexample: If $f, g \in \mathcal{L}[a, b]$, then $fg \in \mathcal{L}[a, b]$.

6. (Chapter 2, Problem 19) Let $f \in \mathcal{L}[a, b]$ and A and B be measurable subsets of $[a, b]$.

a) If $A \cap B = \emptyset$, show that

$$\int_{A \cup B} f = \int_A f + \int_B f$$

b) State and prove a result for the case that $A \cap B \neq \emptyset$.

c) What can you conclude if $A = [a, c]$ and $B = [c, b]$ for some $c \in (a, b)$?