Mathematics 412: Advanced Calculus II
Problem Set 7 — due Thursday, April 18, 2002

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Please return your solutions to the instructor by the end of class on the due date. You may collaborate on these problems but you must write up your own solutions.

**Problem 1:** Suppose that $f_i : \mathbb{R} \to \mathbb{R}$ is defined and bounded on the compact interval $[a_i, b_i] \subset \mathbb{R}$. If $f_i \in R([a_i, b_i])$ for $i = 1, \ldots, n$, prove that

$$\int_Q f_1(x_1) \cdots f_n(x_n) \, d(x_1, \ldots, x_n) = \left( \int_{a_1}^{b_1} f_1(x_1) \, dx_1 \right) \cdots \left( \int_{a_n}^{b_n} f_n(x_n) \, dx_n \right),$$

where $Q = [a_1, b_1] \times \cdots \times [a_n, b_n] \subset \mathbb{R}^n$.

**Problem 2:** Let $Q = [0, 1] \times [0, 1]$ and $f(x, y) = x^2 + y^2$. Compute $\int_Q f(x, y) \, d(x, y)$.

**Problem 3:** Let $S = \{(x, y) \in \mathbb{R}^2 : |x| + |y| \leq 1, x \geq y \geq 0\}$ and put $f(x, y) = x^2 + y^2$. Compute $\int_S f(x, y) \, d(x, y)$.

**Problem 4:** Let $Q = [0, 1] \times [0, 1] \subset \mathbb{R}^2$ and define $f : Q \to \mathbb{R}$ by

$$f(x, y) = \begin{cases} 0, & \text{if at least one of } x, y \text{ is irrational;} \\ 1/n, & \text{if } y \text{ is rational and } x = m/n, \end{cases}$$

where $m, n$ are relatively prime nonnegative integers expressing the rational number $x$ in lowest terms. Prove the following facts about Riemann integrals:

(a) $\int_0^1 f(x, y) \, dx = 0$ exists,
(b) $\int_0^1 \left[ \int_0^1 f(x, y) \, dx \right] dy = 0$ exists,
(c) $\int_Q f(x, y) \, d(x, y) = 0$ exists, but
(d) $\int_0^1 f(x, y) \, dy$ does not exist for any rational $x \in [0, 1]$.

**Problem 5:** Suppose that $S \subset \mathbb{R}^n$ is a bounded set having finitely many accumulation points. Prove that $c(S) = 0$.

**Problem 6:** Let $f : \mathbb{R} \to \mathbb{R}$ be a continuous function defined on $[a, b] \subset \mathbb{R}$, and let $S = \{(x, y) \in \mathbb{R}^2 : x \in [a, b], y = f(x)\}$ be the graph of $f$. Prove that the two-dimensional Jordan content $c(S)$ is zero.
Problem 7: Let $S$ be a bounded line segment in $\mathbb{R}^n$, $n \geq 2$. Prove that $S$ has $n$-dimensional Jordan content zero.

Problem 8: Define

$$f(x, y) = \begin{cases} e^{-x^2/2} \sin x \sin y, & \text{if } x \geq 0 \text{ and } y \geq 0; \\ 0, & \text{otherwise}. \end{cases}$$

Prove that both iterated integrals exist, with

$$\int_{\mathbb{R}} \left[ \int_{\mathbb{R}} f(x, y) \, dx \right] \, dy = \int_{\mathbb{R}} \left[ \int_{\mathbb{R}} f(x, y) \, dy \right] \, dx,$$

but that the double integral of $f$ over $\mathbb{R}^2$ does not exist. Why does this not contradict the Tonelli-Hobson test (Th.15.8, p.415)?

Problem 9: Prove that $\int_{\mathbb{R}^2} e^{-x^2-y^2} \, d(x, y) = \pi$ by transforming to polar coordinates. Use this to prove that $\int_{-\infty}^{\infty} e^{-x^2} \, dx = \sqrt{\pi}$.

Problem 10: Let $V_n$ denote the $n$-measure of the $n$-ball $B(0; 1)$ of radius 1. Prove that $V_n = \pi^{n/2} / \Gamma\left(\frac{1}{2} n + 1\right)$, where

$$\Gamma(s + 1) \overset{\text{def}}{=} \int_0^{\infty} t^s e^{-t} \, dt$$

exists as an improper Riemann integral for all $s > -1$. 
