

1. Suppose $f \in \mathcal{R}[a, b]$ and $m, M \in \mathbb{R}$.

(a) Suppose $m \leq f(x) \leq M$ for all $x \in [a, b]$ show $m(b - a) \leq \int_a^b f(x) \leq M(b - a)$.

(b) Suppose $|f(x)| \leq M$ for all $x \in [a, b]$ show $\left| \int_a^b f \right| \leq M(b - a)$

(c) Suppose $|f(x)| \leq M$ for all $x \in [a, b]$ and $\alpha, \beta \in [a, b]$ show $\left| \int_\alpha^\beta f \right| \leq M|\beta - \alpha|$

2. For each of the following determine (with proof) if f is Lipschitz continuous on the given domain.

(a) $f(x) = x^2$ on $[0, 1]$

(b) $f(x) = x^2$ on $(1, \infty)$

(c) $f(x) = \sqrt{x}$ on $[1, 2]$

(d) $f(x) = \sqrt{x}$ on $(1, \infty)$

3. Let $f(x) = \frac{1}{x}$. For any positive number $a \in \mathbb{R}$. Do the following:

(a) Prove $f \in \mathcal{R}[\min(a, 1), a + 1]$

(b) Define $\ln(x) = \int_1^x f$ (this is all you know about natural log so don't sneak rumors you have heard about it). Prove $\ln(x)$ is continuous on $(0, \infty)$.

(c) Prove that $\ln(x)$ is increasing on $(0, \infty)$

(d) Let $a > 0$ be fixed for now. Let $g(x) = \ln(x) + \ln(a)$ and $h(x) = \ln(ax)$. Show $h'(x) = g'(x)$ for all $x \in (0, \infty)$.

(e) Argue that in the above $h(x) = g(x)$ for all $x \in (0, \infty)$

(f) Argue from the above that for all $a, b \in (0, \infty)$, $\ln(ab) = \ln(a) + \ln(b)$.

(g) Prove that $\ln(x)$ is injective (1-1) on $(0, \infty)$

(h) Let $B = \ln((0, \infty))$ be the image of f and let $\exp(x)$ be the inverse function of $\ln(x)$ on $(0, \infty)$ (one exists since $\ln(x)$ is injective). So $\exp : B \rightarrow (0, \infty)$. Prove that $\exp(x)$ is continuous

(i) Prove that $\exp(x)$ is increasing.

(j) Prove for all $a, b \in B$, $\exp(a + b) = \exp(a) \exp(b)$.