Due on Friday March 23

- 1. Let α be continuous and increasing. Given $f \in \mathcal{R}_{\alpha}[a, b]$ and $\epsilon > 0$, show that there exist
 - (a) a step function h on [a, b] with $||h||_{\infty} \leq ||f||_{\infty}$ such that $\int_{a}^{b} |f h| d\alpha < \epsilon$, and
 - (b) a continuous function g on [a, b] with $||g||_{\infty} \le ||f||_{\infty}$ such that $\int_{a}^{b} |f g| d\alpha < \epsilon$.
- 2. Give an example of a sequence of Riemann integrable functions on [0, 1] that converges pointwise to a nonintegrable function.
- 3. Recall the definition of a Riemann-Stieltjes integral for a general (not necessarily increasing) integrator α . Show that this definition coincides with our previous definition (in terms of upper and lower sums) if α is increasing.
- 4. (a) Construct a nonconstant increasing function α and a nonzero continuous function $f \in \mathcal{R}_{\alpha}[a, b]$ such that $\int_{a}^{b} |f| d\alpha = 0$. Is it possible to choose α to also be continuous? Explain.
 - (b) If f is continuous on [a, b] and if $f(x_0) \neq 0$ for some x_0 , show that $\int_a^b |f(x)| dx \neq 0$. Conclude that $||f|| = \int_a^b |f(x)| dx$ defines a norm on C[a, b]. Does it define a norm on all of $\mathcal{R}[a.b]$? Explain.