

Fachbereich Mathematik
 Prof. Dr. W. Trebels
 Dr. V. Gregoriades
 Dr. A. Linshaw



TECHNISCHE
 UNIVERSITÄT
 DARMSTADT

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13th Exercise Sheet Analysis II (engl.) Summer Semester 2010

(G13.1) (The Cantor Set)

We repeat the definition of the Cantor set in $[0, 1]$. Set

$$\begin{aligned} C_0 &:= [0, 1] \\ C_{n+1} &:= \left(\frac{1}{3}C_n\right) \cup \left(\frac{1}{3}C_n + \frac{2}{3}\right). \end{aligned}$$

for $n \geq 1$; where $\frac{1}{3}C_n := \{\frac{1}{3}x : x \in C_n\}$ and $\frac{1}{3}C_n + \frac{2}{3} := \{\frac{1}{3}x + \frac{2}{3} : x \in C_n\}$. The Cantor set is defined as

$$C := \bigcap_{n=0}^{\infty} C_n.$$

Decide whether this set is a Lebesgue null set or a Jordan null set, i.e. a set of Lebesgue measure zero or a set of Jordan measure zero.

(G13.2) (Fubini's Theorem)

- (a) Let $f : [a, b] \rightarrow \mathbb{R}$, $g : [c, d] \rightarrow \mathbb{R}$ be continuous functions, and $R = [a, b] \times [c, d]$. Show that

$$\int_R [f(x)g(y)] d(x, y) = \left(\int_a^b f(x) dx \right) \cdot \left(\int_c^d g(y) dy \right).$$

- (b) Compute the following integrals:

$$I_1 = \int_R (x \sin y - ye^x) d(x, y), \text{ where } R = [-1, 1] \times [0, \pi/2];$$

$$I_2 = \int_R \frac{x}{1+xy} d(x, y), \text{ where } R = [0, 1] \times [0, 1];$$

$$I_3 = \int_R \frac{x^2 z^3}{1+y^2} d(x, y, z), \text{ where } R = [0, 1] \times [0, 1] \times [0, 1].$$

(G13.3)

Define the function $f : [0, 1] \rightarrow \mathbb{R}$ as follows: $f(x) = \frac{1}{n}$ if $\frac{1}{n+1} < x \leq \frac{1}{n}$, ($n = 1, 2, \dots$) and $f(0) = 0$. Prove that the function f is Riemann integrable on $[0, 1]$ and compute the integral $\int_0^1 f(x)dx$.

Hint. Use Main Theorem 7.8 of the Chapter “The Riemann Integral on Rectangles”. For the computation of the integral one may define $I_n := \int_{\frac{1}{n+1}}^{\frac{1}{n}} f(x)dx$ for all $n \in \mathbb{N}$ and prove that $|I_n - \int_0^1 f(x)dx| \xrightarrow{n \rightarrow \infty} 0$.