

Let $f : [0, 1] \rightarrow \mathbb{R}$ be the function such that $f(x) = 1/q$ if $x = p/q$ where p, q are relatively prime and $f(x) = 0$ if x is irrational.

1. a) For which $x \in [0, 1]$ the function f is continuous at x ?

b) Is f integrable?

2. Let f, g be bounded functions on the square $S = [0, 1] \times [0, 1]$.

a) Show that for any partition P of S we have $U(P, f+g) \leq U(P, f) + U(P, g)$ and $L(P, f+g) \geq L(P, f) + L(P, g)$

b) Show that the function $f+g$ on S is integrable if f and g are integrable.

3. Let $f : [0, 1] \rightarrow \mathbb{R}$ be a continuous function such that $0 \leq f(x) \leq 1, x \in [0, 1]$. Define a function F on $S = [0, 1] \times [0, 1]$ by $F(x, y) = 1$ for $y \leq f(x)$ and $F(x, y) = 0$ for $y > f(x)$.

a) Show that F is integrable.

b) Prove that $\int_S F(x, y) dx dy = \int_0^1 f(x) dx$

Let X be a bounded subset of \mathbb{R}^n . Choose a rectangle $S \in \mathbb{R}^n$ which contains X and denote by $\chi_X^S : S \rightarrow \mathbb{R}$ the functions such that $\chi_X^S(s) = 1$ if $s \in X$ and $\chi_X^S(s) = 0$ if $s \in S - X$. We say that the set X is *measurable* if the function χ_X^S is integrable. In this case we define $vol(X)^S := \int_S \chi_X^S$.

4.a) Show that if for some rectangle $S \supset X$ the function χ_X^S is integrable then for any other rectangle $S' \supset X$ the function $\chi_X^{S'}$ is also integrable and $vol(X)^S = vol(X)^{S'}$.

Remark. This result shows that we can define the volume $vol(X)$ for any measurable set X .

b) Let $A : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be a linear operator, $U = [0, 1] \times [0, 1]$ and $X = A(U)$. Show that $vol(X) = |Det(A)|$.

c) Formulate and prove the analogous result for a linear operator $A : \mathbb{R}^n \rightarrow \mathbb{R}^n$.

A hint. First analyze the case when A is a linear operator of one of the following 3 types.

1) $A(e_i) = e_i, i \neq j, A(e_j) = ae_j$ for some $a \in \mathbb{R} - 0, 1 \leq j \leq n$

2) $A(e_i) = e_i, i \neq j, A(e_j) = e_j + ce_k$ for some $1 \leq j, k \leq n, c \in \mathbb{R}$

3) $A(e_i) = e_i, i \neq j, k, A(e_j) = e_k, A(e_k) = e_j$ for some $1 \leq j, k \leq n$