

1. Determine the following limits (you may assume that standard functions are Riemann integrable and that their integrals are as you learned in school: we'll prove this later in the course).

(i)

$$\lim_{n \rightarrow \infty} \frac{1}{n} \left( 1 + e^{\frac{1}{n}} + e^{\frac{2}{n}} \dots + e^{\frac{n-1}{n}} \right)$$

(ii)

$$\lim_{n \rightarrow \infty} \frac{1}{n^6} (1 + 2^5 + \dots + n^5)$$

(iii)

$$\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} \left( \frac{1}{\sqrt{1+2n}} + \frac{1}{\sqrt{2+2n}} + \frac{1}{\sqrt{3+2n}} + \dots + \frac{1}{\sqrt{3n}} \right)$$

2. Let  $a < b$ . Suppose that  $\mathcal{P}_i, i = 1, 2, \dots$  is a sequence of partitions of  $[a, b]$  for which  $\text{mesh}(\mathcal{P}_i) \rightarrow 0$ . Show that there is a Riemann integrable function on  $[a, b]$  and a sequence of Riemann sums such that  $\Sigma(f; \mathcal{P}_i, \xi_i) \rightarrow \int_a^b f$ .

3. By using Riemann sums associated to the sequence of partitions  $\mathcal{P}_n$  into  $n$  equal parts, show from first principles that  $\int_0^1 x^2 dx = \frac{1}{3}$ .

4. Is every Riemann integrable function a uniform limit of step functions?

5. Show that a bounded function  $f : [a, b] \rightarrow \mathbb{R}$  is integrable if and only if the following is true. For every  $\varepsilon > 0$ , there is a partition  $\mathcal{P} : a = x_0 \leq x_1 \leq \dots \leq x_n = b$ , such that the total length of all subintervals  $(x_{i-1}, x_i)$  on which  $\sup_{x \in (x_{i-1}, x_i)} f > \inf_{x \in (x_{i-1}, x_i)} f + \varepsilon$  is at most  $\varepsilon$ .

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