

**11.1#2** Let  $P = \{R_{ij}\}$  be any partition of the rectangle  $R = [a, b] \times [c, d]$ . Since  $f(x, y) \equiv k$ , we have

$$M_{ij} = \sup_{R_{ij}} f = k, \quad m_{ij} = \inf_{R_{ij}} f = k$$

for any  $i$  and  $j$ . Therefore,

$$U(P, f) = \sum_{ij} M_{ij} |R_{ij}| = k \sum_{ij} |R_{ij}| = k(b-a)(d-c),$$

$$L(P, f) = \sum_{ij} m_{ij} |R_{ij}| = k \sum_{ij} |R_{ij}| = k(b-a)(d-c).$$

Consequently,

$$\overline{\iint}_R f = \inf_P U(P, f) = k(b-a)(d-c),$$

$$\underline{\iint}_R f = \sup_P L(P, f) = k(b-a)(d-c).$$

Since  $\overline{\iint}_R f = \underline{\iint}_R f = k(b-a)(d-c)$ , by definition,  $f$  is Riemann integrable on  $R$  with  $\iint_R f = k(b-a)(d-c)$ .

**11.1#6** Let  $P = \{R_{ij}\}$  be any partition of the rectangle  $R = [0, 1] \times [0, 1]$ . For any  $i$  and  $j$ , since  $R_{ij}$  contains a point  $(x, y)$  with  $x \in \mathbb{Q}$ , we have

$$M_{ij} = \sup_{R_{ij}} f = 1;$$

similarly, since  $R_{ij}$  contains a point  $(x, y)$  with  $x \notin \mathbb{Q}$ , we have

$$m_{ij} = \inf_{R_{ij}} f = 0.$$

From this we find that

$$U(P, f) = \sum_{ij} M_{ij} |R_{ij}| = \sum_{ij} |R_{ij}| = 1,$$

$$L(P, f) = \sum_{ij} m_{ij} |R_{ij}| = 0,$$

and therefore

$$\overline{\iint}_R f = \inf_P U(P, f) = 1,$$

$$\underline{\iint}_R f = \sup_P L(P, f) = 0.$$

Since  $\overline{\iint}_R f \neq \underline{\iint}_R f$ , by definition,  $f$  is not Riemann integrable on  $R$ .

**11.2#5** (a) Let's consider three different cases.

Case 1:  $y < 1$ . In this case we have

$$\int_0^1 f(x, y) dx = 2 < \int_{-0}^1 f(x, y) dx = 2y.$$

Therefore  $\int_0^1 f(x, y) dx$  does not exist.

Case 2:  $y = 1$ . In this case we have

$$f(x, y) = 2, \forall x \in [0, 1].$$

So  $\int_0^1 f(x, y) dx = 2$  (exists).

Case 3:  $y > 1$ . In this case we have

$$\int_0^1 f(x, y) dx = 2y > \int_{-0}^1 f(x, y) dx = 2.$$

Therefore  $\int_0^1 f(x, y) dx$  does not exist.

Since  $\int_0^1 f(x, y) dx$  exists only when  $y = 1$ , the iterated integral  $\int_0^2 \left[ \int_0^1 f(x, y) dx \right] dy$  DNE.

(b) Let's consider two different cases.

Case 1:  $x \notin \mathbb{Q}$ . In this case we have

$$f(x, y) = 2, \forall y \in [0, 2].$$

So  $\int_0^2 f(x, y) dy = 4$  (exists).

Case 2:  $x \in \mathbb{Q}$ . In this case we have

$$f(x, y) = 2y, \forall y \in [0, 2].$$

So  $\int_0^2 f(x, y) dy = \int_0^2 2y dy = 4$  (exists).

Therefore the iterated integral  $\int_0^1 \left[ \int_0^2 f(x, y) dy \right] dx = \int_0^1 4 dx = 4$  (exists).

(c) We show that  $f$  is not Riemann integrable on  $R = [0, 1] \times [0, 2]$ . If  $f$  were Riemann integrable, then by Fubini's theorem, we would have

$$\int_0^1 \left[ \int_0^2 f(x, y) dy \right] dx = \int_0^2 \left[ \int_0^1 f(x, y) dx \right] dy.$$

By the computation above, this leads to

$$4 = \int_0^2 \max(2y, 2) dy.$$

Since

$$\int_0^2 \max(2y, 2) dy = \int_0^1 2 dy + \int_1^2 2y dy = 5 \neq 4,$$

we obtain a contradiction.

**11.2#7(a)** Since  $f(x)$  and  $g(y)$  are both Riemann integrable, it can be shown that  $F(x, y) := f(x)g(y)$  is Riemann integrable on  $R = [a, b] \times [c, d]$  (show this). By Fubini's theorem, we then have (note that the inner integral always exists)

$$\begin{aligned}\iint_R f(x)g(y)dx dy &= \int_c^d \left[ \int_a^b f(x)g(y)dx \right] dy \\ &= \int_c^d g(y) \left[ \int_a^b f(x)dx \right] dy \\ &= \left[ \int_a^b f(x)dx \right] \int_c^d g(y)dy \\ &= \left[ \int_a^b f(x)dx \right] \left[ \int_c^d g(y)dy \right].\end{aligned}$$

This proves the identity.