

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

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

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

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

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

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

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

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.