Note 17 Aug 2022
17 Aug 2022 at 8:37

Q1: Let f, g be continuos functions over the interval $[a,b]$, $g \geq 0$ in the interval.

Prove that there exsts $c \in [a,b]$ such that

$$\int_a^b f(x) \cdot g(x)\,dx = f(c) \int_a^b g(x)\,dx$$

Proof:

Since f is continuos over $[a,b]$ there exists m, M, $x \in [a,b]$ such that

$$m \leq f(x) \leq M,$$

Since $g \geq 0$ I can multipl the inequality while relaining it: $m g(x) \leq f(x) g(x) \leq M g(x)$

f and g are integrabe at $[a,b]$, therfor I'll integrate the inequality with respect to x:

$$\int_a^b m g(x)\,dx \leq \int_a^b f(x) g(x)\,dx \leq \int_a^b M g(x)\,dx$$

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