

Question

Let $\mathcal{R}[0, 1]$ be the set of Riemann-integrable functions over $[0, 1]$. Find a sequence of functions $\{f_n\}$, $f_n : [0, 1] \rightarrow \mathbf{R}$, with the properties

- i) there exists $f : [0, 1] \rightarrow \mathbf{R}$, for all $x \in [0, 1]$, $\lim_{n \rightarrow \infty} f_n(x) = f(x)$
- ii) there exists $M \in \mathbf{R}$, for all $n \in \mathbf{N}$, for all $x \in [0, 1]$, $|f_n(x)| \leq M$
- iii) for all $x \in [0, 1]$ $|f(x)| \leq M$
- iv) for all $n \in \mathbf{N}$, $f_n \in \mathcal{R}[0, 1]$
- v) $f \notin \mathcal{R}[0, 1]$

and summarise these properties in words.

Answer

Let r_1, r_2, \dots be an enumeration of the rationals in $[0, 1]$.

$$\text{Let } f_n(x) = \begin{cases} 1 & \text{if } x = r_1, r_2, \dots, r_n \\ 0 & \text{otherwise} \end{cases}$$

This provides the required example of a uniformly bounded sequence of Riemann integrable functions converging to a non-Riemann integrable function.