

Let f, g be continuous functions

Q1: over the interval $[a, b]$, $g \geq 0$ in the interval.

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

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

Proof:

Since f is continuous 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 multiply the inequality while retaining it: $m g(x) \leq f(x) g(x) \leq M g(x)$

f and g are integrable at $[a, b]$, therefore 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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