

HW 13. Solutions.

Problem 2.

$$\bullet \int_0^2 |1-x| dx = \int_0^1 (1-x) dx + \int_1^2 (x-1) dx$$

$$= \left[x - \frac{x^2}{2} \right]_0^1 + \left[\frac{x^2}{2} - x \right]_1^2$$

$$= \left(1 - \frac{1}{2}\right) - 0 + \left(\frac{4}{2} - 2\right) - \left(\frac{1}{2} - 1\right) = \boxed{1} \quad /$$

→ integral by part.

$$\bullet \int_0^{2\pi} \underbrace{x^2}_f \underbrace{\cos x}_{g'} dx = \left[fg \right]_0^{2\pi} - \int_0^{2\pi} f'g$$

$$= \cancel{x^2 \sin x} \Big|_0^{2\pi} - \int_0^{2\pi} 2x \sin x dx = -2 \int_0^{2\pi} \underbrace{x}_u \underbrace{\sin x}_{v'} dx$$

$$= -2 \left[uv \Big|_0^{2\pi} - \int_0^{2\pi} u'v \right]$$

$$= -2 \left[x(-\cos x) \Big|_0^{2\pi} - \int_0^{2\pi} 1 \cdot (-\cos x) dx \right]$$

$$= -2 \left[-2\pi - 0 + \int_0^{2\pi} \cos x dx \right]$$

$$= -2 \left(-2\pi + \cancel{\sin x} \Big|_0^{2\pi} \right) = \boxed{4\pi} \quad /$$

change of variable

$$\int_0^{\ln 2} \sqrt{e^x - 1} dx$$

let $u := e^x - 1 \Rightarrow \frac{du}{dx} = e^x = u+1 \Rightarrow dx = \frac{du}{u+1}$

Now substitute these in the original integral.
 Note that the boundary of your integral also needs to be changed accordingly.

$$x=0 \Rightarrow u = e^0 - 1 = 1 - 1 = 0$$

$$x = \ln 2 \Rightarrow u = e^{\ln 2} - 1 = 2 - 1 = 1$$

$$\Rightarrow \int_0^{\ln 2} \sqrt{e^x - 1} dx = \int_0^1 u^{\frac{1}{2}} \cdot \frac{du}{u+1} = \int_0^1 \frac{u^{\frac{1}{2}}}{u+1} du$$

(Again, let $v = u^{\frac{1}{2}}$, $\frac{dv}{du} = \frac{1}{2} u^{-\frac{1}{2}} \Rightarrow du = 2 u^{\frac{1}{2}} dv = 2v dv$)

$u=0 \Rightarrow v=0$
 $u=1 \Rightarrow v=1$ \Rightarrow here, the boundary doesn't change.

$$= \int_0^1 \frac{v}{v^2+1} \cdot 2v dv = 2 \int_0^1 \frac{v^2}{v^2+1} dv$$

(Here we need to use a small trick:)

$$\frac{v^2}{v^2+1} = \frac{v^2+1-1}{v^2+1} = 1 - \frac{1}{v^2+1}$$

$$= 2 \int_0^1 \left(1 - \frac{1}{v^2+1} \right) dv = 2 \left([v]_0^1 - \int_0^1 \frac{1}{v^2+1} dv \right)$$

$$= 2 \left(1 - \text{Arctan}(v) \right)_0^1 = 2 \left(1 - \frac{\pi}{4} \right) = \boxed{2 - \frac{\pi}{2}}$$

change of variable.

$$\int_2^3 \frac{1}{6^x + 1} dx$$

Let $u = 6^x + 1$, then $\frac{du}{dx} = \ln 6 \cdot 6^x = \ln 6 \cdot (u-1)$

$$\Rightarrow dx = \frac{1}{\ln 6 \cdot (u-1)} du$$

$$x=2 \Rightarrow u = 6^2 + 1$$

$$x=3 \Rightarrow u = 6^3 + 1$$

$$\int_2^3 \frac{1}{6^x + 1} dx = \int_{6^2 + 1}^{6^3 + 1} \frac{1}{u} \cdot \frac{1}{\ln 6 \cdot (u-1)} du$$

$$= \frac{1}{\ln 6} \int_{6^2 + 1}^{6^3 + 1} \frac{1}{u(u-1)} du$$

(we need a small trick here: $\frac{1}{u(u-1)} = \frac{1}{u-1} - \frac{1}{u}$)

$$= \frac{1}{\ln 6} \int_{6^2 + 1}^{6^3 + 1} \left(\frac{1}{u-1} - \frac{1}{u} \right) du$$

$$= \frac{1}{\ln 6} \left[\ln(u-1) - \ln u \right]_{6^2 + 1}^{6^3 + 1}$$

$$\begin{aligned}
&= \frac{1}{\ln 6} \cdot \left[(\ln 6^3 - \ln(6^3+1)) - (\ln 6^2 - \ln(6^2+1)) \right] \\
&= \frac{1}{\ln 6} \cdot \left(\underbrace{3 \ln 6}_{\ln 6} - \ln(6^3+1) - \underbrace{2 \ln 6}_{\ln 6} + \ln(6^2+1) \right) \\
&= 1 + \frac{1}{\ln 6} (\ln(6^2+1) - \ln(6^3+1)) \quad \cdot /
\end{aligned}$$

Problem 4.

- $x^{10} \ln x$

x^{10} is defined everywhere and $\ln x$ is defined on $(0, +\infty)$. Therefore, the domain of $x^{10} \ln x$ is $(0, +\infty)$ and this is where we find the antiderivative.

$$\begin{aligned}
\int \underbrace{x^{10}}_{f'} \underbrace{\ln x}_g dx &= fg - \int f g' \quad (\text{integral by part}) \\
&= \frac{x^{11}}{11} \cdot \ln x - \int \frac{x^{11}}{11} \cdot \frac{1}{x} dx = \frac{1}{11} x^{11} \ln x - \frac{1}{11} \int x^{10} dx \\
&= \frac{1}{11} \left(x^{11} \ln x - \frac{x^{11}}{11} \right) = \frac{x^{11}}{11} \left(\ln x - \frac{1}{11} \right) \quad \cdot / \\
&\quad \underbrace{\hspace{10em}}_{G := \int}
\end{aligned}$$

If you take G' on $(0, +\infty)$ you will get $x^{10} \ln x$.

- $\sin^5 x \cos x$

$\sin x$ and $\cos x$ are defined on all \mathbb{R} therefore the domain of $\sin^5 x \cos x$ is \mathbb{R} .

$$\int \sin^5 x \cos x dx = \int u^5 du = \frac{u^6}{6} = \frac{1}{6} \sin^6 x$$

change of variable \swarrow
 $u = \sin x, \frac{du}{dx} = \cos x \Rightarrow du = \cos x dx$

Observe that on \mathbb{R} $\left(\frac{1}{6} \sin^6 x\right)' = \sin^5 x \cos x$.

- $\sin^4 x$

$\sin x$ is defined everywhere and thus the domain of $\sin^4 x$ is \mathbb{R} .

$$\int \sin^4 x = \int \overbrace{\sin^3 x}^f \overbrace{\sin x}^{g'} dx = \int fg' = fg - \int f'g$$

integral by part.

$$= \sin^3 x \cdot (-\cos x) - \int 3 \sin^2 x \cos x \cdot (-\cos x) dx$$

$$= -\sin^3 x \cos x + 3 \int \sin^2 x \overbrace{\cos^2 x}^{(1-\sin^2 x)}$$

$$= -\sin^3 x \cos x + 3 \int \sin^2 x (1 - \sin^2 x) dx$$

$$= -\sin^3 x \cos x + 3 \int (\sin^2 x - \sin^4 x) dx$$

$$= -\sin^3 x \cos x + 3 \int \sin^2 x dx - 3 \int \sin^4 x dx$$

Now observe that the same integral appeared again. You can rewrite it again:

$$\int \sin^4 x dx = -\sin^3 x \cos x + 3 \int \sin^2 x dx - 3 \int \sin^4 x dx$$

take it to the other side \leftarrow

$$\Rightarrow 4 \int \sin^4 x dx = -\sin^3 x \cos x + 3 \int \sin^2 x dx$$

$$\text{and } \int \sin^2 x dx = \int \frac{1 - \cos 2x}{2} dx = \int \frac{1}{2} - \int \frac{\cos 2x}{2}$$

$$= \frac{x}{2} - \frac{1}{2} \int \cos 2x = \frac{x}{2} - \frac{1}{2} \left(\frac{1}{2} \sin 2x \right)$$

$$= \frac{x}{2} - \frac{1}{4} \sin 2x$$

$$\Rightarrow 4 \int \sin^4 x dx = -\sin^3 x \cos x + 3 \left(\frac{x}{2} - \frac{1}{4} \sin 2x \right)$$

$$\Rightarrow \int \sin^4 x dx = \underbrace{\frac{-1}{4} \sin^3 x \cos x + \frac{3}{4} \left(\frac{x}{2} - \frac{1}{4} \sin 2x \right)}_G$$

Use a computer to check that the derivative of G is $\sin^4 x$ everywhere on \mathbb{R} .

Problem 6.

Review of what you have in your lecture notes:

Jensen inequality: Let $\sum_{i=1}^n \theta_i = 1$ and $\theta_i \in [0,1]$.

Then for a convex function $\varphi: \mathbb{R} \rightarrow \mathbb{R}$ and $x_i \in \mathbb{R}$

one has

$$\varphi\left(\sum_{i=1}^n \theta_i x_i\right) \leq \sum_{i=1}^n \theta_i \varphi(x_i)$$

And you use this inequality to prove Lemma 3.3,

that is Jensen inequality for integrals:

Lemma 3.3. Let $\varphi: \mathbb{R} \rightarrow \mathbb{R}$ be convex and f

be Riemann integrable on $[0,1]$ Then

$$\varphi\left(\int_0^1 f\right) \leq \int_0^1 \varphi(f)$$

For the more general case, we want to know

what is the general form of the above inequality
it instead of f being Riemann integrable over $[0,1]$

it was Riemann integrable over $[a,b]$ for arbitrary
 $a, b \in \mathbb{R}$ $a < b$.

make sure to understand the proof of Lemma 3.3

first. The proof of general case is similar.

General statement: Let $\varphi: \mathbb{R} \rightarrow \mathbb{R}$ be convex and f be Riemann integrable over $[a, b]$, $a, b \in \mathbb{R}, a < b$.

Show that

$$\varphi \left(\frac{\int_a^b f}{b-a} \right) \leq \frac{\int_a^b \varphi(f)}{b-a}.$$

Proof. As you can see, the difference is just a matter of scaling. We write the proof following the one in your lecture notes:

Every convex function is continuous + Thm B.7 $\Rightarrow \varphi(f)$
is Riemann-integrable. \leftarrow

For any partition P of $[a, b]$ we have

$$\varphi \left(\frac{L(f, P)}{b-a} \right) = \varphi \left(\frac{\sum_{i=1}^{n-1} \Delta x_i \inf_{x_i, x_{i+1}} f}{b-a} \right)$$

$$= \varphi \left(\sum_{i=1}^{n-1} \frac{\Delta x_i}{b-a} \inf_{[x_i, x_{i+1}]} f \right)$$

now call $\frac{\Delta x_i}{b-a} := \theta_i$, observe that $\sum_{i=1}^{n-1} \theta_i = 1$

therefore we can use Jensen inequality as before:

$$\leq \sum_{i=1}^{n-1} \frac{\Delta x_i}{b-a} \varphi \left(\inf_{[x_i, x_{i+1}]} f \right)$$

$$\leq \frac{1}{b-a} \sum_{i=1}^{n-1} \Delta x_i \sup_{[x_i, x_{i+1}]} \varphi(f) \leq \frac{1}{b-a} U(\varphi(f), P)$$

Thus, for any partition P of $[a, b]$ we have shown:

$$\varphi \left(\frac{L(f, P)}{b-a} \right) \leq \frac{U(\varphi(f), P)}{b-a}$$

As before, function $\varphi(f)$ is Riemann integrable,

so RHS gets arbitrarily close to $\frac{\int_a^b \varphi(f)}{b-a}$.

f is Riemann integrable and φ is continuous,

thus, LHS gets arbitrarily close to $\varphi \left(\frac{\int_a^b f}{b-a} \right)$.

$$\Rightarrow \varphi \left(\frac{\int_a^b f}{b-a} \right) \leq \frac{\int_a^b \varphi(f)}{b-a} . /$$

For problem 8 which is a star problem you need slightly more materials than those in your lecture notes. Please discuss them in your Q&A sessions with Dr. Burczak.

HW 13 Solutions

1. $f(x) = x^2$ is C.T.S on $[-1, 1] \Rightarrow f \in \mathcal{R}([-1, 1])$

B.3
 $\Rightarrow \forall \epsilon > 0 \exists P_\epsilon([-1, 1]) \quad U(f, P_\epsilon) - L(f, P_\epsilon) < \epsilon$

one can show that this statement is equivalent

to $\lim_{n \rightarrow \infty} U(f, P_n) = \lim_{n \rightarrow \infty} L(f, P_n)$

for ~~the~~ partition P_n of the interval.

By linearity $\int_{-1}^1 x^2 dx = \int_{-1}^0 x^2 dx + \int_0^1 x^2 dx$

Since x^2 is strictly increasing on $[0, 1]$

Taking $P_n = \{0 = x_0 < x_1 < x_2 < \dots < x_n = 1\}$

with $x_{k+1} - x_k = \frac{1}{n}$ (we have equally distanced subintervals)

then on any interval $[x_{k-1}, x_k]$ we have

$$\inf_{x \in [x_{k-1}, x_k]} f(x) = f(x_{k-1})$$

\uparrow
 x^2 increasing on $[0, 1]$

Now we can write :

$$\begin{aligned}L(f, P_n) &= \sum_{k=1}^n \inf_{x \in [x_{k-1}, x_k]} f(x) \Delta x_k \\&= \sum_{k=1}^n f(x_{k-1}) \frac{1}{n} = \sum_{k=1}^n (x_{k-1})^2 \frac{1}{n} \\&= \sum_{k=1}^n \left(\frac{k-1}{n}\right)^2 \frac{1}{n} = \frac{1}{n^3} \sum_{k=1}^n (k-1)^2 \\&= \frac{1}{n^3} \sum_{k=1}^n (k^2 + 1 - 2k) \\&= \frac{1}{n^3} \left(\sum_{k=1}^n k^2 + \sum_{k=1}^n 1 - 2 \sum_{k=1}^n k \right) \\&= \frac{1}{n^3} \left(\frac{n(n+1)(2n+1)}{6} + n - 2 \left(\frac{n(n+1)}{2} \right) \right) \\&= \frac{1}{n^3} \left(\frac{n^3}{3} - \frac{n^2}{2} + \frac{n}{6} \right) \\&= \frac{1}{3} - \frac{1}{2n} + \frac{1}{6n^2}\end{aligned}$$

Hence $\lim_{n \rightarrow \infty} L(f, P_n) = \frac{1}{3}$

For interval $[-1, 0]$ do the same, but use the fact that $f = x^2$ is decreasing on $[-1, 0]$. And you get again $\frac{1}{3}$.

3. a) $\int_0^1 \frac{dx}{\sqrt{1-x}} = \lim_{P \rightarrow 1} \int_0^P \frac{dx}{\sqrt{1-x}}$

$= \lim_{P \rightarrow 1} (-2\sqrt{1-x} \Big|_0^P) = 2$

$\int_0^P \frac{dx}{\sqrt{1-x}} = \int_1^{1-P} \frac{-du}{\sqrt{u}} = -2\sqrt{u} \Big|_1^{1-P} = -2\sqrt{1-P} + 2$

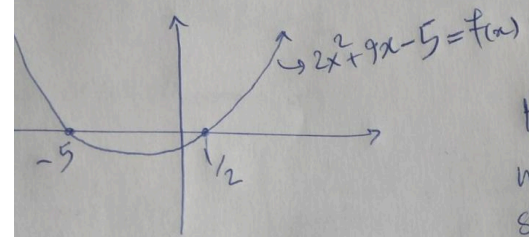
b) $\int_{-10}^{10} \frac{dx}{2x^2+9x-5} = A$

similarly we first find the problematic points:

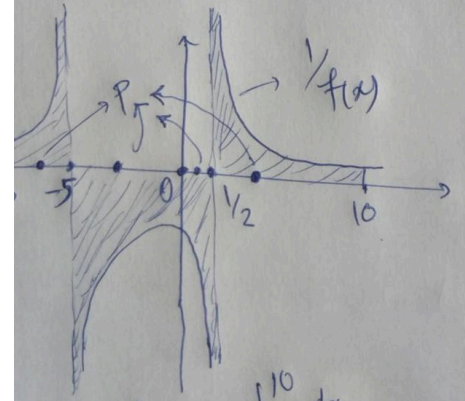
$2x^2+9x-5=0 \Rightarrow x_{1,2} = \frac{-9 \pm \sqrt{81-4(2)(-5)}}{4} = \frac{-9 \pm \sqrt{121}}{4} = \frac{-9 \pm 11}{4}$

$\Rightarrow x_1 = -5, x_2 = 1/2$

$\Rightarrow 2x^2+9x-5 = (x+5)(x-1/2)$



Hence, the shaded area must be calculated in many steps.



$A = \lim_{P \rightarrow -5^-} \int_{-10}^P \frac{dx}{f(x)} + \lim_{P \rightarrow -5^+} \int_P^0 \frac{dx}{f(x)} + \lim_{P \rightarrow 1/2^-} \int_0^P \frac{dx}{f(x)} + \lim_{P \rightarrow 1/2^+} \int_P^{10} \frac{dx}{f(x)}$

$\lim_{P \rightarrow 1/2^+} \int_P^{10} \frac{dx}{f(x)}$

(Remember HW 12 @.1.)

you see that for example for the first integral

$$\lim_{P \rightarrow -5^-} \int \frac{dx}{P(x)}$$

the expression diverges \Rightarrow the integral doesn't exist.

first, let us calculate the indefinite integral

$$\int \frac{dx}{2x^2+9x-5} = \int \frac{dx}{(x+5)(x-1/2)} \quad \text{①}$$

using partial fraction decomposition we can turn this into a familiar form:

$$\frac{1}{(x+a)(x+b)} = \frac{A}{x+a} + \frac{B}{x+b} = \frac{A(x+b) + B(x+a)}{(x+a)(x+b)}$$

$$\Rightarrow \frac{1}{(x+a)(x+b)} = \frac{x(A+B) + Ab + Ba}{(x+a)(x+b)}$$

$$\begin{cases} A+B=0 \\ Ab+Ba=1 \end{cases} \Rightarrow \begin{cases} A=-B \\ -Bb+Ba=1 \end{cases} \Rightarrow B(a-b)=1 \Rightarrow B = \frac{1}{a-b}$$

comparison of numerators

$$\begin{matrix} a=5 \\ b=-1/2 \\ \Rightarrow \end{matrix}$$

$$\text{①} \int \frac{-1}{(x-1/2)(x+5)} + \frac{1}{(x-1/2)(x+5)} dx$$

$$= \frac{-2}{11} \ln|x+5| + \frac{2}{11} \ln|x-1/2|$$

From here, it is just substitution and taking the limits to see if the integral converges.

$$3. c) \int_0^{\infty} x^2 e^{-x} dx = \lim_{h \rightarrow \infty} \int_0^h x^2 e^{-x} dx$$

To solve the proper integral we use integration by parts:

$$\int_0^h x^2 e^{-x} dx = -x^2 e^{-x} \Big|_0^h + 2 \int_0^h x e^{-x} dx$$

$$\begin{aligned} du = 2x dx &\Leftarrow u = x^2 \\ v = -e^{-x} &\Leftarrow dv = e^{-x} dx \end{aligned}$$

one more time to kill off the x : $\begin{cases} u = x \\ dv = e^{-x} dx \end{cases}$

$$\Rightarrow \int_0^h x e^{-x} dx = -x e^{-x} \Big|_0^h + \int_0^h e^{-x} dx = -e^{-h} + 1$$

$$\begin{aligned} \Rightarrow \int_0^h x^2 e^{-x} dx &= -h^2 e^{-h} + 2 \left(-h e^{-h} + \int_0^h e^{-x} dx \right) \\ &= -h^2 e^{-h} + 2 - 2e^{-h} - 2h e^{-h} \end{aligned}$$

$$\Rightarrow \lim_{h \rightarrow \infty} \left(2 - e^{-h} (2h + h^2 + 2) \right) = 2$$

$$\lim_{h \rightarrow \infty} \frac{h^2 + 2h + 2}{e^h} = 0$$

Problem 3: Does $\int_0^1 x^p e^{-x} dx$ converge for $p < 0$?

to use the ~~the~~ Direct Comparison test, we need to come up with functions that converge or diverge in order to be useful. The functions $\frac{x^p}{2}$ play an important role in Direct comparison. So, we compute $\int_0^1 x^p dx$ and $\int_1^{\infty} x^p dx$ for $p > -1, p < -1, p = -1$

$$p = -1: \int_0^1 \frac{1}{x} dx = \lim_{b \rightarrow 0^+} \int_b^1 \frac{1}{x} dx = \lim_{b \rightarrow 0^+} \left(\ln|x| \Big|_b^1 \right)$$
$$= \ln|1| - \lim_{b \rightarrow 0^+} \ln|b| = +\infty$$

\swarrow
 0
 \searrow
 $-\infty$

$$p \neq -1: \int_0^1 x^p dx = \lim_{b \rightarrow 0^+} \int_b^1 x^p dx = \lim_{b \rightarrow 0^+} \left(\frac{x^{p+1}}{p+1} \Big|_b^1 \right)$$
$$= \lim_{b \rightarrow 0^+} \left(\frac{1}{p+1} - \frac{b^{p+1}}{p+1} \right)$$

Now if $p < -1$ then $b^{p+1} \rightarrow < 0$
 $\frac{1}{b^{p+1}} \rightarrow > 0$

and $\lim_{b \rightarrow 0^+} \frac{1}{b^{p+1}}$ Does not exist.

And if $p > -1$, $b^{p+1} \xrightarrow{b \rightarrow 0^+} 0$

Therefore,

$$\int_0^1 x^p dx = \begin{cases} \frac{1}{p+1} & \text{if } p > -1 \\ \text{Divergent} & \text{if } p < -1 \end{cases}$$

Now, we look at $\int_1^{\infty} x^p dx$:

$$\int_1^{\infty} x^p dx = \lim_{b \rightarrow \infty} \int_1^b x^p dx = \lim_{b \rightarrow \infty} \left(\frac{x^{p+1}}{p+1} \Big|_1^b \right)$$

$$= \lim_{b \rightarrow \infty} \left(\frac{b^{p+1}}{p+1} - \frac{1}{p+1} \right) \quad (\neq)$$

Hence, if $p > -1 \Rightarrow b^{p+1} \xrightarrow{b \rightarrow \infty} \infty$

and $\lim_{b \rightarrow \infty} \frac{b^{p+1}}{p+1}$ "DNE"

for $p < -1$ we have $\frac{b^{p+1}}{p+1} = \frac{1}{(p+1) b^{-(p+1)}}$

and $\lim_{b \rightarrow \infty} \frac{1}{b^{-p-1}} = 0$

$$\Rightarrow \int_1^{\infty} x^p dx = \begin{cases} \text{Divergent} & p > -1 \\ \frac{1}{1-p} & p < -1 \end{cases}$$

So now we can use the results.

Case 1: $p = -1$

$$\int_0^{\infty} \frac{1}{x} e^{-x} dx = \int_0^1 \frac{1}{x} e^{-x} dx + \int_1^{\infty} \frac{1}{x} e^{-x} dx$$

$$\forall x \in [0, 1] \quad e^x \leq e^1 \Rightarrow 0 \leq \frac{1}{xe} \leq \frac{1}{xe^x}$$

$$\text{and} \quad \int_0^1 \frac{1}{xe} dx = \frac{1}{e} \int_0^1 \frac{1}{x} dx$$

\searrow Divergent

$$\Rightarrow \int_0^1 \frac{1}{x} e^{-x} dx \quad \text{Diverges.}$$

Case 2: $p < -1$

$$\forall x \in [0, 1] \quad x^p \geq x^{-1} \Rightarrow \forall x \in [0, 1] \quad x^p \cdot e^{-x} \geq x^{-1} \cdot e^{-x} \geq 0$$

$$\Rightarrow \text{Since } \int_0^1 x^{-1} e^{-x} dx \quad \text{Diverges,}$$

$$\int_0^1 x^p e^{-x} dx \quad \text{Diverges as well}$$

Case 3: $p > -1$; $\int_0^{\infty} x^p e^{-x} dx = \int_0^1 x^p e^{-x} dx + \int_1^{\infty} x^p e^{-x} dx$

i) $\forall x \in [0, 1]$ $0 \leq x^p \cdot e^{-x} \leq x^p \cdot 1$

and $\int_0^1 x^p dx = \frac{1}{p+1}$ for $p > -1$

ii) Now we look at $\int_1^{\infty} x^p e^{-x} dx$!

$$\int_1^{\infty} x^p e^{-x} dx = \int_1^b x^p e^{-x} dx + \int_b^{\infty} x^p e^{-x} dx$$

finite $\left(\frac{x^p}{e^x} < x^p \text{ when } x \geq 1 \Rightarrow \int_1^b x^p e^{-x} dx \leq \int_1^b x^p dx \right)$
 now check (*) to see the finiteness.

Since exponential function grows faster we can

write : $\exists b : x^p \leq e^{x/2} \quad \forall x \geq b$

$$\Rightarrow 0 \leq x^p \cdot e^{-x} \leq e^{x/2} \cdot e^{-x} \quad \forall x \geq b$$

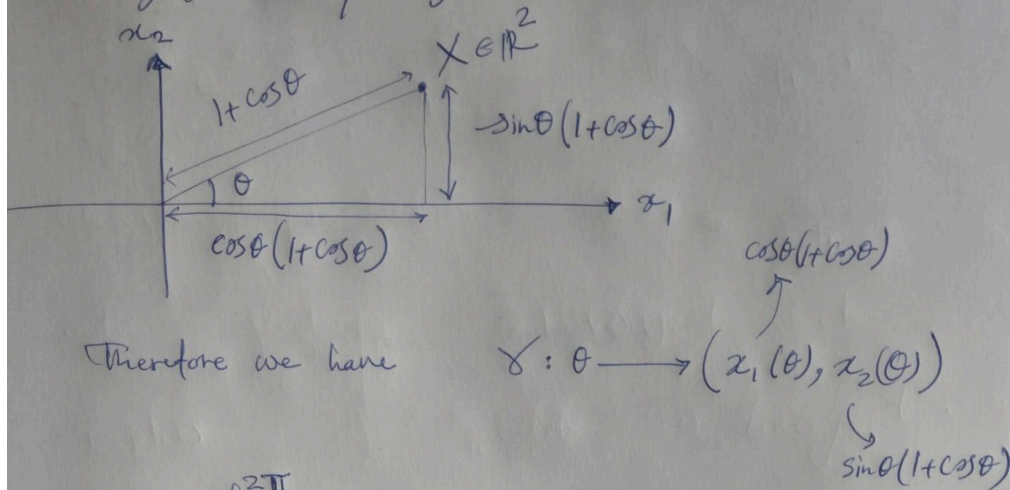
$$\Rightarrow \int_b^{\infty} e^{x/2} \cdot e^{-x} dx = \int_b^{\infty} e^{-x/2} dx$$

Now, the final integral $\int_b^{\infty} e^{-x/2} dx$ is

convergent (check!) $\Rightarrow \int_1^{\infty} x^p e^{-x} dx$ is convergent

$\Rightarrow \int_0^{\infty} x^p e^{-x} dx$ is convergent !

5. By the description given for the curve we have



$$l(\gamma) = \int_0^{2\pi} \|\gamma'(\theta)\| d\theta$$

$$\gamma'(\theta) = (-\sin\theta - 2\sin\theta\cos\theta, \cos\theta + \cos^2\theta - \sin^2\theta)$$

using Trigonometric identities we have:

$$2\sin\theta\cos\theta = \sin(2\theta) ; \quad \cos^2\theta - \sin^2\theta = \cos(2\theta) \quad (1)$$

$$\begin{aligned} \Rightarrow \|\gamma'(\theta)\| &= \sqrt{(-(\sin\theta + \sin 2\theta))^2 + (\cos\theta + \cos 2\theta)^2} \\ &= \sqrt{\sin^2\theta + \sin^2 2\theta + 2\sin\theta\sin 2\theta + \cos^2\theta + \cos^2 2\theta + 2\cos\theta\cos 2\theta} \\ &= \sqrt{1+1+2(\sin\theta\sin 2\theta + \cos\theta\cos 2\theta)} \\ &= \sqrt{2+2(\cos\theta)} = \sqrt{2(1+\cos\theta)} \neq \sqrt{2(2\cos^2\theta/2)} \\ &= 2|\cos\theta/2| \end{aligned}$$

use $\cos(\alpha-\beta) = \cos\alpha\cos\beta + \sin\alpha\sin\beta$

for (*)

use (1)

$$\cos^2\theta - \sin^2\theta =$$

$$\cos^2\theta - (1 - \cos^2\theta)$$

$$= 2\cos^2\theta - 1$$

$$\Rightarrow \cos 2\theta + 1$$

$$= 2\cos^2\theta$$

Therefore we get the Arc length:

$$L(r) = 2 \int_0^{2\pi} |\cos \theta/2| d\theta$$

$$\int_0^{2\pi} |\cos \theta/2| d\theta = \int_0^{\pi} |\cos \theta/2| d\theta + \int_{\pi}^{2\pi} |\cos \theta/2| d\theta$$

$$= \int_0^{\pi} \cos \theta/2 d\theta - \int_{\pi}^{2\pi} \cos \theta/2 d\theta$$

$$= \underbrace{\left[2 \sin \theta/2 \right]_0^{\pi}}_2 - \underbrace{\left[2 \sin \theta/2 \right]_{\pi}^{2\pi}}_{-2} = 4$$

$$7. f: \mathbb{R} \rightarrow \mathbb{R} \quad f(a) = f(b) = 0$$

* f' is continuous on $[a, b] \Rightarrow f' \in R([a, b])$

Let's solve the first integral using integration by parts:

$$I = \int_a^b \underbrace{f(x)}_u \cdot \underbrace{2x}_{v'} dx = \left[\underbrace{x f(x)^2}_{uv} \right]_a^b - \int_a^b 2x f(x) f'(x) dx$$

$$= \left(\underbrace{b}_{\downarrow 0} f(b)^2 - \underbrace{a}_{\downarrow 0} f(a)^2 \right) - 2 \int_a^b x f(x) f'(x) dx$$

$$\Rightarrow \int_a^b x f(x) f'(x) dx = -1/2 \quad \square$$

Note: the Hölder inequality for integral can help here since: $(f'(x))^2 = |f'(x)|^2$

$$\text{and } x^2 f(x)^2 = |x f(x)|^2$$

$$\begin{matrix} p=1/2 \\ q=1/2 \\ \Rightarrow \end{matrix} \left(\int_a^b |f'(x)|^2 dx \right)^{1/2} \left(\int_a^b |x f(x)|^2 dx \right)^{1/2} \geq$$

$$\left| \int_a^b x f(x) f'(x) dx \right| = 1/2$$