

1. (a) We can do this using antidifferentiation. $F(x) = \frac{1}{2}x^2$ is an antiderivative for $f(x) = x$, so

$$\int_{-1}^2 x \, dx = F(x) - F(-1) = \frac{1}{2}(2)^2 - \frac{1}{2}(-1)^2 = \frac{3}{2}$$

- (b) The formula for the left Riemann sum with n subintervals of the integral $\int_a^b f(x) \, dx$ is

$$L_n = \Delta x \sum_{i=1}^n f(a + (i-1)(\Delta x)),$$

where $\Delta x = \frac{b-a}{n}$ is the width of a subinterval. In this case, we have

$$\begin{aligned} L_6 &= \frac{2 - (-1)}{6} \sum_{i=1}^6 f\left(-1 + (i-1)\left(\frac{2 - (-1)}{6}\right)\right) \\ &= \frac{1}{2} \sum_{i=1}^6 f\left(-1 + \frac{i-1}{2}\right) \\ &= \frac{1}{2} \sum_{i=1}^6 \left(-1 + \frac{i-1}{2}\right) \\ &= \frac{1}{2} \left(-1 + \frac{-1}{2} + 0 + \frac{1}{2} + 1 + \frac{3}{2}\right) \\ &= \frac{3}{4} \end{aligned}$$

- (c) The formula for the approximation to $\int_a^b f(x) \, dx$ using the trapezoid rule and n subintervals is

$$T_n = \frac{\Delta x}{2} [f(a) + 2f(a + \Delta x) + 2f(a + 2\Delta x) + \cdots + 2f(a + (n-1)\Delta x) + f(a + n\Delta x)],$$

where $\Delta x = \frac{b-a}{n}$ is the width of a subinterval. In this case, we have

$$\begin{aligned} T_6 &= \frac{1}{2} \cdot \frac{1}{2} [f(-1) + 2f(-0.5) + 2f(0) + 2f(0.5) + 2f(1) + 2f(1.5) + f(2)] \\ &= \frac{1}{4} [-1 + 2(-0.5) + 2(0) + 2(0.5) + 2(1) + 2(1.5) + 2] \\ &= \frac{1}{4} [-1 - 1 + 0 + 1 + 2 + 3 + 2] \\ &= \frac{6}{4} = 32 \end{aligned}$$

2. (a) We know that this series converges when $x = 0$, so let's think about $x \neq 0$ and use the ratio test. The ratio test says that to decide whether or not $\sum_{k=0}^{\infty} a_k$ converges, we should compute $\lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right|$. If this limit is < 1 , then the series converges. If it is > 1 , then the series diverges and if it is $= 0$, then the ratio test is inconclusive. In this case,

$$\begin{aligned} \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| &= \lim_{k \rightarrow \infty} \left| \frac{x^{k+1} k!}{(k+1)! x^k} \right| \\ &= \lim_{k \rightarrow \infty} \left| \frac{x}{k+1} \right| \\ &= 0, \end{aligned}$$

so the ratio test tells us that the series converges for all $x \neq 0$. This means that the series converges for all x .

- (b) One of the Taylor series that we should probably have committed to memory is that

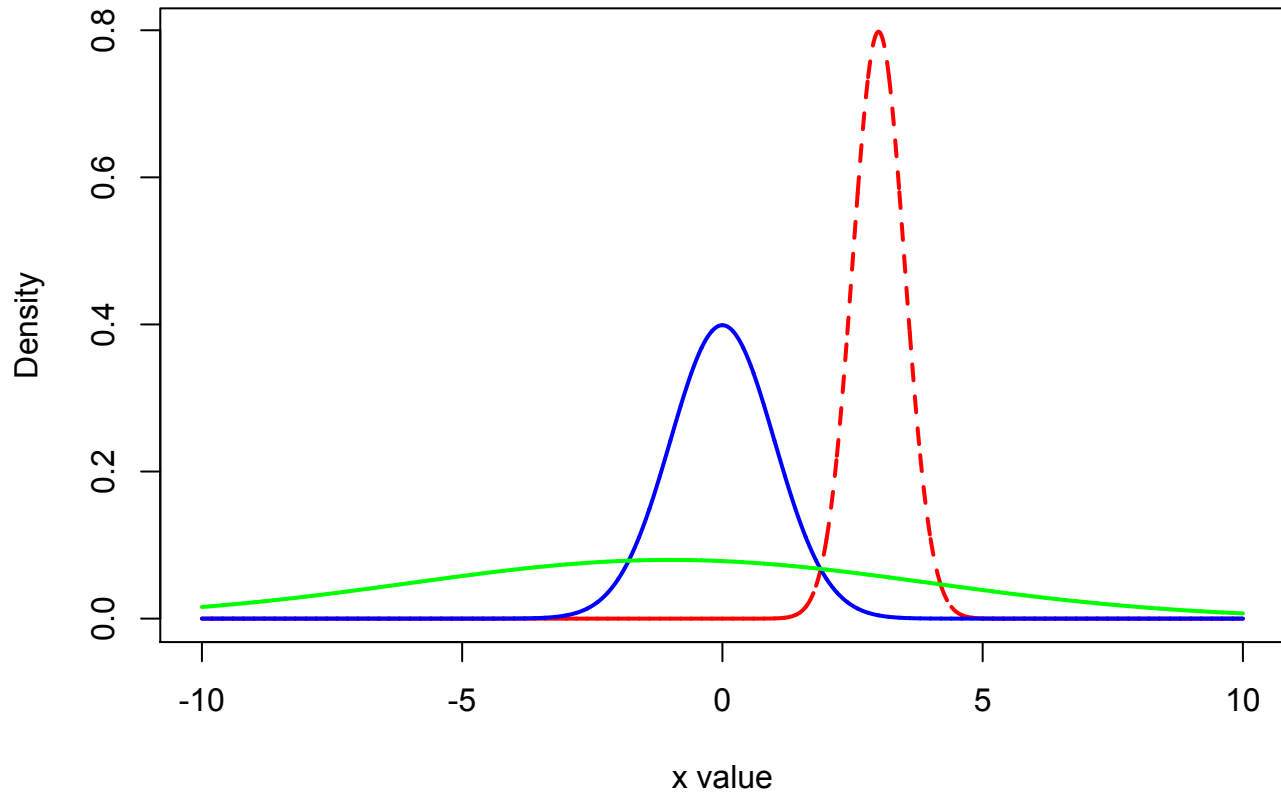
$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

Plugging in $x = 1$, we see that $e = \sum_{n=0}^{\infty} \frac{1}{n!}$. Since $\sum_{n=0}^{\infty} \frac{1}{n!}$ is (by definition) the limit of the sequence of partial sums, the sequence $\sum_{n=0}^N \frac{1}{n!}$ is a sequence of numbers that converges to e as $N \rightarrow \infty$. Each $\sum_{n=0}^N \frac{1}{n!}$ is a rational number since $\frac{1}{n!}$ is rational for any n and adding rational numbers together gives us another rational number.

3. The graph should look like this. The blue curve is the one with mean 0 and standard deviation 1. The red curve has mean 3 and standard deviation 0.5. The green curve has mean -1 and standard deviation 5. The key things to

notice are that the curves are centered about their means; a higher standard deviation corresponds to a shorter and more spread out graph; and maximum of each curve occurs at the mean.

Normal Distributions



4. (a) This is one that you should memorize. (You should probably also memorize the derivative of arcsin and arccos.)

$$\int \frac{1}{1+x^2} dx = \arctan(x) + C$$

(b) We can make the substitution $u = 1 + x^2$, $du = 2x dx$. This gives us

$$\begin{aligned}\int \frac{x}{1+x^2} dx &= \frac{1}{2} \int \frac{2x dx}{1+x^2} \\ &= \frac{1}{2} \int \frac{du}{u} \\ &= \frac{1}{2} \ln(u) + C \\ &= \frac{1}{2} \ln(1+x^2) + C\end{aligned}$$

(c) Let's try using integration by parts to get rid of $\ln(x)$. Set $u = \ln(x)$ and $dv = \sqrt{x} dx$, so that $du = \frac{dx}{x}$ and $v = \frac{2}{3}x^{3/2}$. Then,

$$\begin{aligned}\int \sqrt{x} \ln(x) dx &= \frac{2}{3}x^{3/2} \ln(x) - \frac{2}{3} \int x^{3/2} \cdot \frac{dx}{x} \\ &= \frac{2}{3}x^{3/2} \ln(x) - \frac{2}{3} \int x^{1/2} dx \\ &= \frac{2}{3}x^{3/2} \ln(x) - \frac{4}{9}x^{3/2} + C\end{aligned}$$

(d) Let's use integration by parts to get rid of the x . Set $u = x$ and $dv = \cos(x) dx$, so $du = dx$ and $v = \sin(x)$. Then

$$\begin{aligned}\int x \cos(x) dx &= x \sin(x) - \int \sin(x) dx \\ &= x \sin(x) + \cos(x) + C\end{aligned}$$

5. (a) We have

$$\begin{aligned}\int_1^\infty \frac{1}{x^2} dx &= \lim_{a \rightarrow \infty} \int_1^a \frac{1}{x^2} \\ &= \lim_{a \rightarrow \infty} \left[-\frac{1}{x} \right]_1^a \\ &= \lim_{a \rightarrow \infty} \left(-\frac{1}{a} + \frac{1}{1} \right) \\ &= 1\end{aligned}$$

(b) We have

$$\int_a^b x^c dx = \left[\frac{1}{c+1} x^{c+1} \right]_a^b = \frac{1}{c+1} (b^{c+1} - a^{c+1})$$

as long as $c+1 \neq 0$. If $c = -1$, then we have

$$\int_a^b \frac{dx}{x} = [\ln x]_a^b = \ln(b) - \ln(a).$$

6. Remember that we need two things from f for it to be a pdf. We want for $f(x) \geq 0$ for all x and we want for $\int_{-\infty}^{\infty} f(x) dx = 1$. To compute the cdf of the pdf that you wrote down, you need to compute $F(x) = \int_{-\infty}^x f(t) dt$. Here are some examples:

(a) $f(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}$ and $F(x) = \int_{-\infty}^x \frac{1}{\sqrt{2\pi}} e^{-t^2/2} dt$. In this case, this is the best that we can do for expressing the cdf.

(b) Let's guess that there's a pdf that has the form

$$f(x) = \begin{cases} C e^{-\lambda x} & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}$$

This $f(x) \geq 0$, so we need to see if we can find a constant C such that $\int_{-\infty}^{\infty} f(x) dx = 1$. We have

$$\begin{aligned} \int_{-\infty}^{\infty} f(x) dx &= \int_{-\infty}^0 0 dx + \int_0^{\infty} C e^{-\lambda x} dx \\ &= -\frac{C}{\lambda} [e^{-\lambda x}]_0^{\infty} \\ &= -\frac{C}{\lambda} (-1) \end{aligned}$$

so we have to have $C = \lambda$ for the pdf to integrate to 1. Our pdf is then $f(x) = \lambda e^{-\lambda x}$. The cdf is given by $F(x) = 0$ if $x < 0$. If $x > 0$, then

$$\begin{aligned} F(x) &= \int_0^x \lambda e^{-\lambda t} dt \\ &= [-e^{-\lambda t}]_0^x \\ &= -e^{-\lambda x} + 1 \end{aligned}$$

(c) For a last example, let's take

$$f(x) = \begin{cases} 1 & \text{if } 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

In this case the cdf is given by

$$F(x) = \begin{cases} 0 & \text{if } x < 0 \\ x & \text{if } 0 \leq x \leq 1 \\ 1 & \text{if } x > 1 \end{cases}$$