1. Compute

$$\int \frac{x^2}{\sqrt{9-x^2}} \,\mathrm{d}x.$$

**Solution:** Substitute  $x = 3\sin\theta$ , so

$$\int \frac{x^2}{\sqrt{9 - x^2}} dx = \int \frac{(3\sin\theta)^2}{\sqrt{9 - (3\sin x)^2}} 3\cos\theta \,d\theta$$
$$= \int \frac{(3\sin\theta)^2}{\sqrt{9 - (3\sin x)^2}} 3\cos\theta \,d\theta$$
$$= 9\int \sin^2\theta \,d\theta$$
$$= 9\int \frac{1}{2} - \frac{1}{2}\cos(2\theta) \,d\theta$$
$$= \frac{9}{2} \left(\theta - \frac{1}{2}\sin(2\theta)\right) + C$$
$$= \frac{9}{2} \left(\theta - \sin(\theta)\cos(\theta)\right) + C$$
$$= \frac{9}{2} \left(\arcsin\left(\frac{x}{3}\right) - \frac{x}{3}\sqrt{1 - \left(\frac{x}{3}\right)^2}\right) + C$$
$$= \frac{9}{2} \arcsin\left(\frac{x}{3}\right) - \frac{1}{2}x\sqrt{9 - x^2} + C$$

2. Find the area of the surface obtained by rotating the curve given by

$$y = 2\sqrt{x+1}, \quad 0 \le x \le 3$$

around the x-axis.

Solution: The area is given by

$$\int_{0}^{3} 2\pi 2\sqrt{x+1}, \sqrt{1+\left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^{2}} \,\mathrm{d}x = \int_{0}^{3} 4\pi\sqrt{x+1}, \sqrt{1+\left(\frac{1}{\sqrt{x+1}}\right)^{2}} \,\mathrm{d}x$$
$$= \int_{0}^{3} 4\pi\sqrt{x+2} \,\mathrm{d}x$$
$$= 4\pi \frac{2}{3}(x+2)^{\frac{3}{2}}\Big|_{0}^{3}$$
$$= \frac{8\pi}{3}(\sqrt{5}^{3}-\sqrt{2}^{3}).$$

3. Find  $k \in \mathbb{R}$  such that

$$f(x) = \frac{k}{1+x^2}$$

defines a probability density function.

**Solution:** Need to find k such that  $f(x) \ge 0$  for all x and  $\int_{-\infty}^{\infty} f(x) dx = 1$ . The first condition is satisfied as long as  $k \ge 0$ . For the second we compute:

$$\int_{-\infty}^{\infty} \frac{1}{1+x^2} \, \mathrm{d}x = \int_{-\infty}^{0} \frac{1}{1+x^2} \, \mathrm{d}x + \int_{0}^{\infty} \frac{1}{1+x^2} \, \mathrm{d}x.$$

We have

$$\int_0^\infty \frac{1}{1+x^2} \,\mathrm{d}x = \lim_{b \to \infty} \int_0^b \frac{1}{1+x^2} \,\mathrm{d}x = \lim_{b \to \infty} \arctan x \Big|_0^b = \lim_{b \to \infty} \arctan b = \frac{\pi}{2},$$

and similarly the other integral is also  $\frac{\pi}{2}$ . Therefore,

$$\int_{-\infty}^{\infty} f(x) \,\mathrm{d}x = k \int_{-\infty}^{\infty} \frac{1}{1+x^2} \,\mathrm{d}x = \pi k.$$

So f is a probability density function precisely when  $k = \frac{1}{\pi}$ . **Remark:** This is called the Cauchy distribution.

4. Compute

$$\int \frac{\mathrm{d}x}{1+\sqrt[3]{x}}$$

**Solution:** Substitute  $u = \sqrt[3]{x}$  so that  $u^3 = x$  and  $3u^2 du = dx$ . Then

$$\int \frac{\mathrm{d}x}{1+\sqrt[3]{x}} = \int \frac{3u^2 \mathrm{d}u}{1+u}.$$

Long division gives

$$\frac{3u^2}{1+u} = 3u - 3 + \frac{3}{1+u},$$

hence

$$\int \frac{3u^2 du}{1+u} = \int 3u - 3 + \frac{3}{1+u} du$$
$$= \frac{3}{2}u^2 - 3u + 3\ln(u+1) + C = \frac{3}{2}x^{\frac{3}{2}} - 3\sqrt[3]{x} + 3\ln(\sqrt[3]{x} + 1) + C$$

(Perhaps a little quicker would be substituting  $u = 1 + \sqrt[3]{x}$ , then the denominator is u and the division is easier)

5. For each of the following improper integrals decide whether it converges or diverges. No justification is needed.

	Integral	Converges	Diverges
(a)	$\int_0^\infty x^{20} e^{-7x} \mathrm{d}x$		
(b)	$\int_{-1}^{1} \frac{1}{x}  \mathrm{d}x$		
(c)	$\int_{-\infty}^{\infty} \frac{e^{-x}}{1+x^2} \mathrm{d}x$		
(d)	$\int_0^\infty \frac{e^x}{1+e^{2x}} \mathrm{d}x$		
(e)	$\int_0^1 \frac{1+x^2}{1-x^2}  \mathrm{d}x$		
(f)	$\int_{1}^{\infty} \frac{x}{1+x^3} \mathrm{d}x$		
(g)	$\int_{1}^{\infty} \frac{\arctan\left(\frac{1}{x}\right)}{x}  \mathrm{d}x$		

(Correct answer = +3 points, wrong answer = 0 points, blank = 1.5 points)

## Solution:

- (a) Converges. Intuition: Exponential goes to 0 much quicker than the polynomial grows. To see it rigorously either integrate by parts 20 times to get rid of the  $x^{20}$  term or use  $\lim_{x\to\infty} \frac{x^{20}}{e^x} = 0$  to deduce  $x^{20} < e^x$  for large enough x, so that we have  $x^{20}e^{-7x} \leq e^{-6x}$  for large enough x, and the integral of the latter converges.
- (b) Diverges. Split the integral into  $\int_{-1}^{0} \frac{1}{x} dx + \int_{0}^{1} \frac{1}{x} dx$ . The second integral diverges by lecture (the first one also does), so the integral in

question diverges.

- (c) Diverges. Intuition: As  $x \to -\infty$ , the integrand goes to  $\infty$ .
- (d) Converges. Intuition: For large x,  $\frac{e^x}{1+e^{2x}}$  is approximately  $\frac{e^x}{e^{2x}} = e^{-x}$ , the integral of which converges. Precisely:  $\frac{e^x}{1+e^{2x}} < \frac{e^x}{e^{2x}} = e^{-x}$  and  $\int_0^\infty e^{-x} dx$  converges, hence so does the original integral by the comparison test.
- (e) Diverges. Intuition:  $\frac{1+x^2}{1-x^2} = \frac{1+x^2}{(1-x)(1+x)} \approx \frac{1}{1-x}$  for x close to 0 and the integral of  $\frac{1}{1-x}$  over [0,1] diverges by lecture (it is basically the same as  $\int_0^1 \frac{1}{x} dx$  after a substitution). Precisely: Do comparison test using  $\frac{1+x^2}{1-x^2} > \frac{1}{(1-x)(1+x)} > \frac{1}{2(1-x)}$ .
- (f) Converges. Intuition:  $\frac{x}{1+x^3} \approx \frac{x}{x^3} = \frac{1}{x^2}$  for large x, and the integral of the latter converges by lecture since 2 > 1. Precisely: Do comparison test using  $\frac{x}{1+x^3} > \frac{x}{x^3} = \frac{1}{x^2}$ .
- (g) Converges. Intuition:  $\arctan z \approx z$  for small z, so  $\frac{\arctan\left(\frac{1}{x}\right)}{x} \approx \frac{1}{x^2}$  for x large, so the integral should converge. Precisely: Use the inequality  $\arctan z \leq z$ , so that  $\frac{\arctan\left(\frac{1}{x}\right)}{x} \leq \frac{1}{x^2}$  and apply the comparison test.