Indian Institute of Technology Kharagpur Department of Mathematics MA11003 - Advanced Calculus Problem Sheet - 7 Autumn 2020

1. Discuss the convergence of improper integrals using definition:

$$(i) \int_{1}^{\infty} \frac{1}{x^4} dx \qquad \qquad (v) \int_{1}^{2} \frac{4x}{(x^2 - 4)^{\frac{1}{3}}} dx \qquad \qquad (viii) \int_{-2}^{\infty} \sin(x) dx$$

$$(ii) \int_{10}^{\infty} \frac{1}{x \ln x} dx \qquad \qquad (vi) \int_{1}^{\infty} \frac{x + 1}{x^{\frac{3}{2}}} dx \qquad \qquad (xi) \int_{1}^{\infty} \frac{1}{(1 + x)\sqrt{x}} dx$$

$$(iii) \int_{0}^{\infty} \frac{\ln x}{x^2} dx \qquad \qquad (vi) \int_{1}^{\infty} \frac{x + 1}{x^{\frac{3}{2}}} dx \qquad \qquad (x) \int_{1}^{2} \frac{1}{x \ln^2 x} dx$$

$$(iv) \int_{1}^{\infty} \frac{1}{(1 + x)\sqrt{x}} dx \qquad \qquad (xi) \int_{1}^{\infty} \frac{1}{x \ln^2 x} dx$$

2. Discuss the convergence of the following integrals:

(i)
$$\int_{0}^{1} \frac{1}{x^{2} + \sqrt{x}} dx$$
 (iv)
$$\int_{0}^{\infty} \frac{1 - \cos(x)}{x^{2}} dx$$
 (viii)
$$\int_{0}^{\infty} \frac{\cos x}{e^{x}} dx$$
 (vi)
$$\int_{0}^{\infty} \frac{1}{x + e^{x}} dx$$
 (vi)
$$\int_{1}^{\infty} \frac{x}{(1 + x)^{3}} dx$$
 (ix)
$$\int_{1}^{\infty} e^{x + x^{-1}} dx$$
 (vi)
$$\int_{1}^{\infty} \frac{x}{3x^{4} + 5x^{2} + 1} dx$$
 (x)
$$\int_{0}^{1} \frac{e^{x}}{x^{2}} dx$$
 (iii)
$$\int_{0}^{\infty} \frac{1}{x^{2} + xe^{x}} dx$$
 (vii)
$$\int_{-\infty}^{\infty} e^{-|x|} dx$$

3. Examine the convergence of the following integrals:

(i)
$$\int_{0}^{1} \frac{1}{(x+2)\sqrt{x(1-x)}} dx$$
 (iii) $\int_{1}^{\infty} \frac{1}{x^{\frac{1}{2}}(1+x)^{\frac{1}{4}}} dx$ (v) $\int_{0}^{1} \frac{x^{p-1}}{1-x} dx$ (ii) $\int_{0}^{\infty} x^{-\frac{1}{2}} e^{-x} dx$ (iv) $\int_{0}^{\infty} \frac{\cos(x)}{\sqrt{x^3+x}} dx$

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4. Prove that $\int_{0}^{\frac{\pi}{2}} \frac{x^{m}}{\sin^{n} x} dx$ is convergent iff n < m + 1

- 5. Show that the improper integral $\int_{0}^{1} \frac{\sin(\frac{1}{x})}{\sqrt{x}} dx$ is convergent.
- 6. Prove that the integral $\int_{0}^{\infty} \left(\frac{1}{x+1} \frac{1}{e^x} \right) \frac{1}{x} dx$ is convergent
- 7. Test the convergent of $\int_{0}^{\infty} e^{-x^2} dx$
- 8. Explain the convergence of $\int_{0}^{1} \frac{\ln x}{\sqrt{x}} dx$
- 9. Show that $\int_{0}^{1} x^{m-1} (1-x)^{n-1} dx$ is convergent iff m, n are both positive.
- 10. Show that $\int_{0}^{\infty} \frac{\tan^{-1}(ax) \tan^{-1}(bx)}{x} dx = \frac{\pi}{2} \log(\frac{a}{b})$ 0 < b < a
- 11. Prove that $\int_{0}^{\infty} \frac{\sin(x)(1-\cos(x))}{x^2} dx = \log 2$