

$$\int_0^{\infty} x \lambda e^{-\lambda x} dx \rightarrow$$

$$u = x$$

$$v = \lambda e^{-\lambda x}$$

~~31.2:~~

$$\int u v dx = u \int v dx - \int \left[\frac{du}{dx} \left(\int v dx \right) \right] dx$$

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$$\int u v dx = u \int v dx - \int \left[\frac{du}{dx} \int v dx \right] dx$$

$$\cancel{x \lambda e^{-\lambda x}}$$

$$x \int_0^{\infty} \lambda e^{-\lambda x} dx - \int_0^{\infty} \left[\frac{d}{dx}(x) \cdot \int_0^{\infty} \lambda e^{-\lambda x} dx \right] dx$$

$$= x \left[-e^{-\lambda x} \right]_0^{\infty} - \int_0^{\infty} -e^{-\lambda x} dx$$

$$= \cancel{x e^{-\lambda x}} \Big|_0^{\infty}$$

$$= 0 + \int_0^{\infty} e^{-\lambda x} dx$$

$$= \left[\frac{e^{-\lambda x}}{-\lambda} \right]_0^{\infty} = -\frac{1}{\lambda} \left[\frac{1}{e^{\lambda x}} \right]_0^{\infty} = -\frac{1}{\lambda} \left[0 - \frac{1}{e^0} \right]$$

$$= -\frac{1}{\lambda} (-1) = \boxed{\frac{1}{\lambda}}$$