

## Homework #7

1. i. Calculate the integral  $\int_0^1 \frac{x}{(1+ax)^2} dx$  by considering the function  $F(y) = \int_0^1 \frac{dx}{1+xy}$  and differentiating under the integral sign on the one hand, and performing the integration directly on the other hand.
- ii. Calculate the integral  $\int_0^1 \frac{dx}{(x^2+a^2)^3}$  by considering the function  $F(y) = \int_0^1 \frac{dx}{x^2+y^2}$ .
2. i. Calculate  $\frac{d}{dx} \left( \int_{-x}^x \frac{1-e^{-xy}}{y} dy \right)$ .
- ii. Calculate  $\frac{d}{dx} \left( \int_0^{\frac{x}{2}} \sqrt{x^2 - y^2} dy \right)$  in two different ways: (1) by differentiating under the integral sign and then integrating, and (2) by direct integration followed by differentiation.
3. Let  $y(t), f(t)$  be  $C^2$ -functions satisfying

$$y(x) = 4 \int_0^x (t-x)y(t)dt - \int_0^x (t-x)f(t)dt.$$

Show that  $y$  solves the differential equation  $y''(x) + 4y(x) = f(x)$ , with the initial conditions  $y(0) = 0$ ,  $y'(0) = 0$ .

4. Let  $v$  be continuous on  $[0, 1]$  and define  $k(x, y) = \begin{cases} x(1-y), & x \leq y; \\ y(1-x), & x > y. \end{cases}$

Prove that the function  $u(x) = \int_0^1 k(x, y)v(y)dy$  satisfies the differential equation  $u''(x) = -v(x)$ ,  $x \in [0, 1]$ .

5. Write the integral  $\int_{-1}^1 \left[ \int_0^{\sqrt{1-x^2}} f(x, y)dy \right] dx$  as a repeated integral with the order of the integration switched. (Don't calculate the integral!)
6. Let  $D = \{(x, y) : x^2 + y^2 \leq 2x\}$ . Write the integral  $\int \int_D f(x, y) dx dy$  in polar coordinates. (Don't calculate the integral!)
7. Use polar coordinates to calculate the following integrals:
  - i.  $\int \int_D e^{-x^2-y^2} dx dy$ ;
  - ii.  $\int_0^R \left( \int_0^{\sqrt{R^2-x^2}} \ln(1+x^2+y^2) dy \right) dx$ ;
  - iii.  $\int \int_D \sqrt{\frac{1-x^2-y^2}{1+x^2+y^2}} dx dy$ , where  $D = \{(x, y) : x^2 + y^2 \leq 1\}$ .
8. i. Calculate  $\int \int_D (x+y)^3 (x-y)^3 dx dy$ , where  $D$  is the region bounded by the curves  $x+y=1$ ,  $x+y=3$ ,  $x-y=1$  and  $x-y=-1$ .
- ii. Let  $D$  be the region bounded by the curves  $xy=1$ ,  $xy=2$ ,  $y=x$  and  $y=3x$ . Calculate the area of  $D$ ; that is, calculate  $\int \int_D dx dy$ .
9. Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous. Prove that the graph  $\{(x, f(x)) : x \in [a, b]\}$  of  $f$  is a set of area zero. (Hint:  $f$  is uniformly continuous.)