

1. (10 points) 若 $\int_0^\infty x^k e^{-x} dx = k!$ (k 為正整數), 試證明 $\int_0^\infty x^{k+1} e^{-x} dx = (k+1)!$.

$$\int x^{k+1} e^{-x} dx \text{ 用 integration by parts: } \begin{cases} u = x^{k+1}, & dv = e^{-x} dx \\ du = (k+1)x^k dx, & v = -e^{-x} \end{cases}$$

$$= -x^{k+1} e^{-x} + (k+1) \int x^k e^{-x} dx$$

$$\int_0^\infty x^{k+1} e^{-x} dx = \lim_{t \rightarrow \infty} \int_0^t x^{k+1} e^{-x} dx = \lim_{t \rightarrow \infty} (x^{k+1} e^{-x}) \Big|_0^t + \lim_{t \rightarrow \infty} \int_0^t x^k e^{-x} dx$$

$$= \lim_{t \rightarrow \infty} (-t^{k+1} e^{-t}) + \int_0^\infty x^k e^{-x} dx$$

$$\text{其中 } \lim_{t \rightarrow \infty} \frac{t^{k+1}}{e^t} \left(\frac{\infty}{\infty} \right) = \lim_{t \rightarrow \infty} \frac{(k+1)t^k}{e^t} = \dots = \lim_{t \rightarrow \infty} \frac{(k+1)!}{e^t} = 0$$

$$\therefore \int_0^\infty x^{k+1} e^{-x} dx = 0 + (k+1) \int_0^\infty x^k e^{-x} dx = (k+1) k! = (k+1)!$$

2. (10 points) 判斷數字 a 必須有多大才能滿足不等式:

$$\int_a^\infty \frac{1}{1+x^2} dx < 0.001$$

$$= \lim_{t \rightarrow \infty} \int_a^t \frac{1}{1+x^2} dx = \lim_{t \rightarrow \infty} \tan^{-1}(x) \Big|_a^t = \lim_{t \rightarrow \infty} \tan^{-1}(t) - \tan^{-1}(a)$$

$$= \frac{\pi}{2} - \tan^{-1}(a) < 0.001$$

$$\Rightarrow \tan^{-1}(a) > \left(\frac{\pi}{2} - 0.001 \right), \quad (y = \tan^{-1}(x) \text{ 為嚴格遞增函數})$$

$$\Rightarrow a > \tan\left(\frac{\pi}{2} - 0.001\right)$$

3. (10+10=20 points) 計算以下積分: (a) $\int_0^\infty \sin \theta \cdot e^{\cos \theta} d\theta$

$$\begin{aligned}
 &= \lim_{t \rightarrow \infty} \int_0^t \sin \theta e^{\cos \theta} d\theta \\
 &= \lim_{t \rightarrow \infty} (-e^{\cos \theta}) \Big|_0^t \\
 &= \lim_{t \rightarrow \infty} (-e^{\cos t} + e^{\cos 0}) \\
 &= e - \lim_{t \rightarrow \infty} e^{\cos t}
 \end{aligned}$$

$\cos t$ 在 $-1, 1$ 之間搖擺。
 $\Rightarrow \lim_{t \rightarrow \infty} e^{\cos t}$ 在 e^{-1}, e^1 之間搖擺。故原式發散

$$\begin{aligned}
 &\int \sin \theta e^{\cos \theta} d\theta : \text{令 } u = \cos \theta \\
 &\Rightarrow du = -\sin \theta d\theta \\
 &= \int -e^u du = -e^u + C \\
 &= -e^{\cos \theta} + C
 \end{aligned}$$

(b) $\int_1^\infty \frac{\ln x}{x^2} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{\ln x}{x^2} dx$

$$\begin{aligned}
 &= \lim_{t \rightarrow \infty} \left(-\frac{\ln x}{x} - \frac{1}{x} \right) \Big|_1^t \\
 &= \lim_{t \rightarrow \infty} \left(-\frac{\ln t}{t} - \frac{1}{t} + 0 + 1 \right) \\
 &= \lim_{t \rightarrow \infty} \frac{-\ln t}{t} - \lim_{t \rightarrow \infty} \frac{1}{t} + 1 \\
 &= \lim_{t \rightarrow \infty} \frac{-\frac{1}{t}}{1} - 0 + 1 \\
 &= 0 - 0 + 1 = 1
 \end{aligned}$$

$$\begin{aligned}
 &u = \ln x, \quad dv = \frac{1}{x^2} dx \\
 &du = \frac{1}{x} dx, \quad v = -x^{-1} \\
 &\int_1^t \frac{\ln x}{x^2} dx = -\frac{\ln x}{x} + \int \frac{1}{x^2} dx \\
 &= -\frac{\ln x}{x} - x^{-1} + C
 \end{aligned}$$