

2020-2021 : DS - Analysis

Problem Set - 6: 15 - 02 - 2021

1. Show that the improper integral

$$\int_0^{\infty} \sin(x) dx$$

diverges.

2. Does the improper integral

$$\int_0^{\infty} \frac{1}{\sqrt{e^x}} dx$$

converge? If yes, is it possible to find it?

3. Find

$$\int_1^4 (x-1)^{-2/3} dx.$$

4. Let $B > 2$. Find the area under the curve $y = e^{-2x}$ between 2 and B . Does this area approach a limit when $B \rightarrow \infty$? If so, find the limit.
5. Let $\mu \in \mathbb{R}$, $\sigma^2 > 0$. Let g be given by

$$g(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(y-\mu)^2}{2\sigma^2}\right), \quad -\infty < y < \infty,$$

where σ is the positive square root of σ^2 . Evaluate

$$\int_{\mathbb{R}} xg(x)dx, \text{ and } \int_{\mathbb{R}} x^2g(x)dx.$$

In Problems 6 - 8, express the given function f (defined on the indicated domain around 0,) in the form

$$f(x) = P_n(x) + R_{n+1}(x),$$

where P_n is the Taylor polynomial of degree n for f , and R_{n+1} the corresponding remainder; also find an error estimate of the form

$$|R_{n+1}(x)| \leq \frac{M_{n+1}|x|^{n+1}}{(n+1)!}$$

wherever possible. (In some cases, you may need to take n to be odd or even.)

6.

$$f(x) = \cos x, \quad x \in \mathbb{R}.$$

7.

$$f(x) = \frac{1}{1+x}, \quad |x| < 1.$$

8.

$$f(x) = \frac{1}{2-x}, \quad |x| < 2.$$