

7.3.

$$\int_{\ln}^2 |x \ln(x)| dx \quad \text{for } 0 < h < 1$$

Note:

1. Since we're integrating from h to 2 and $0 < h < 1$, then $x \in (0, 2]$.

2. $x \ln(x) \geq 0$ if $x \geq 1$

$x \ln(x) \leq 0$ if $0 < x \leq 1$

So we can divide the integral into two pieces:

$$\int_{\ln}^2 |x \ln(x)| dx = \int_{\ln}^1 -x \ln(x) dx + \int_1^2 x \ln(x) dx$$

by linearity

$$\int x \ln(x) dx ? \quad u = \ln(x); du = \frac{1}{x} dx$$

$$du = x dx; \quad u = \frac{x^2}{2}$$

$$\int x \ln(x) dx = \ln(x) \cdot \frac{x^2}{2} - \int \frac{x^2}{2} \cdot \frac{1}{x} dx =$$

$$= \ln(x) \cdot \frac{x^2}{2} - \frac{1}{2} \cdot \frac{x^2}{2} = \frac{x^2}{2} \left(\ln(x) - \frac{1}{2} \right)$$

$$\int_1^h x \ln(x) dx = \frac{1^2}{2} (\ln(1) - \frac{1}{2}) - \frac{h^2}{2} (\ln(h) - \frac{1}{2}) = \\ = -\frac{1}{4} - \frac{h^2}{2} (\ln(h) - \frac{1}{2})$$

$$\int_1^2 x \ln(x) dx = \frac{2^2}{2} (\ln(2) - \frac{1}{2}) - \frac{1^2}{2} (\ln(1) - \frac{1}{2}) = \\ = 2 \ln(2) - 1 + \frac{1}{4} = 2 \ln(2) - \frac{3}{4}$$

Hence,

$$\int_h^2 |x \ln(x)| dx = \frac{1}{4} + \frac{h^2}{2} (\ln(h) - \frac{1}{2}) + 2 \ln(2) - \frac{3}{4} = \\ = 2 \ln(2) - \frac{1}{2} + \frac{h^2}{2} (\ln(h) - \frac{1}{2})$$

Does this converge to a limit as $h \rightarrow 0$?

Note,

$$\lim_{h \rightarrow 0} \frac{h^2}{2} \left[\ln(h) - \frac{1}{2} \right] = \lim_{h \rightarrow 0} \frac{\ln(h) - 0.5}{2 \cdot h^{-2}} = \\ = \lim_{h \rightarrow 0} \frac{1/h}{-4h^{-3}} = \lim_{h \rightarrow 0} \frac{1}{4} \cdot \frac{h^3}{h} = \lim_{h \rightarrow 0} \frac{1}{4} h^2 = 0$$

\downarrow Hospital

Thus,

$$\lim_{h \rightarrow 0} \frac{1}{h} \int_h^2 |x \ln(x)| dx = 2 \ln(2) - \frac{1}{2}$$

7.9. (ii)

- Line that intersects the x -axis at a value greater than 2, e.g.: $(3, 0)$
- Line that intersects the y -axis at a value greater than 3, e.g.: $(0, 4)$

Standard slope-intercept form of a linear equations:

$$y = mx + b$$

$$\begin{cases} 0 = 3m + b \\ 4 = 0 \cdot m + b \end{cases} \rightarrow 3m = -4 ; m = -\frac{4}{3}$$

$$\rightarrow y = -\frac{4}{3}x + 4$$

The inequality that expresses the area below the line is: $y < -\frac{4}{3}x + 4$

7.11. Assume $K > 0$:

$$A: \int_0^K \lambda \cdot x e^{-\lambda x} dx = -K \cdot e^{-\lambda K} + \frac{1}{\lambda} (1 - e^{-\lambda K})$$

$$B: \int_0^K \lambda \cdot \alpha \cdot e^{\lambda x} d\alpha = K \cdot e^{\lambda K} + \frac{1}{\lambda} (1 - e^{\lambda K})$$

$$C: \int_{-K}^0 \lambda \cdot x \cdot e^{-\lambda x} dx = -K e^{\lambda K} - \frac{1}{\lambda} (1 - e^{\lambda K})$$

$$D: \int_{-K}^0 \lambda \cdot x \cdot e^{\lambda x} dx = K e^{-\lambda K} - \frac{1}{\lambda} (1 - e^{-\lambda K})$$

$$\begin{aligned}
 & \text{(iii) } \int_{-K}^K \lambda |\alpha| e^{-\lambda \alpha} d\alpha = \int_0^K \lambda \alpha \cdot e^{-\lambda \alpha} d\alpha - \int_0^0 \lambda \alpha \cdot e^{-\lambda \alpha} d\alpha = \\
 & = -K \cdot e^{-\lambda K} + \frac{1}{\lambda} (1 - e^{-\lambda K}) + K e^{\lambda K} + \frac{1}{\lambda} (1 - e^{\lambda K}) = \\
 & = e^{-\lambda K} \cdot \left(-K - \frac{1}{\lambda} \right) + e^{\lambda K} \cdot \left(K - \frac{1}{\lambda} \right) + \frac{2}{\lambda} = \\
 & = \frac{2}{\lambda} + e^{\lambda K} \left(K - \frac{1}{\lambda} \right) + \underbrace{\frac{e^{-\lambda K}}{\lambda} \left(-K - \frac{1}{\lambda} \right)}_{\rightarrow 0 \quad \rightarrow -\infty} = +\infty
 \end{aligned}$$

Note : you can also implement l'Hopital to check that $\lim_{K \rightarrow \infty} e^{-\lambda K} \left(-K - \frac{1}{\lambda} \right) = 0$; however, it is much easier to do this by hand.

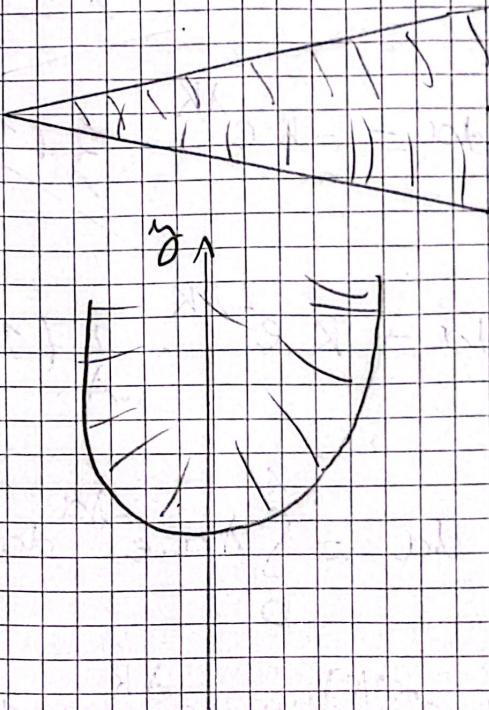
faster to just notice that the exponential terms $e^{-\lambda K}$ will go to 0 much faster than the linear terms $-K$ go to $-\infty$.

7.13.

$$\bullet |x - ly| \geq 7 \longrightarrow x - ly \geq 7 \text{ if } ly \geq 0$$

$$x + ly \geq 7 \text{ if } ly < 0$$

$$\begin{cases} y \leq x - 7 \\ y \geq -x + 7 \end{cases}$$



$$\bullet y \geq A + x^2$$

Note that (if $A=0$) the areas $y \geq x^2$ and $y \leq x-7$ do not overlap (if you're sceptic about this try to solve $x^2 = x-7$ and you'll see this has no solution in \mathbb{R}). Therefore we need to move our parabola downwards, i.e.,

A needs to be negative. Note that moving downwards our parabola the first point at which $|x - ly| \geq 7$ and $y \geq A + x^2$ will meet is at the vertex defined by $|x - ly| \geq 7$.

- Vertex

$$x - 7 = -x + 7 \quad ; \quad 2x = 14 \quad ; \quad x = 7$$

$$y = 7 - 7 = 0 \quad ; \quad \text{Vertex} = (7, 0)$$

And now we can calculate the first value of A for which an intersection of $y \geq A + x^2$ with

$x = |y| \geq 7$ occurs:

$$0 = A + 7^2 \quad ; \quad A = -49$$

Thus,

- For $A > -49$ the curves do not intersect and the solution space is \emptyset .
- For $A \leq -49$ there is an overlap and therefore the solution space is non-empty.