

Show

$$\int_1^{\infty} x^n e^{-x} dx$$

converges for any n without using IBP n times.

14/7/25

$$\text{Let } f(x) = x^n \text{ and } g(x) = e^x \Rightarrow x^n e^{-x} \leq e^{\frac{x}{2}} \cdot e^{-x}$$

$$\begin{aligned} \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} \\ = \lim_{x \rightarrow \infty} \frac{x^n}{e^x} \end{aligned}$$

$$\begin{aligned} \text{Using L'Hospital's rule } n \text{ times,} \\ \lim_{x \rightarrow \infty} \frac{x^n}{e^x} = \lim_{x \rightarrow \infty} \frac{n!}{e^x} \\ = 0 \end{aligned}$$

$$\therefore x^n \ll e^x$$

$$\text{Similarly, } x^n \ll e^{\frac{x}{2}}.$$

$$\begin{aligned} \Rightarrow \int_1^{\infty} x^n e^{-x} dx &\leq \int_1^{\infty} e^{\frac{x}{2}} \cdot e^{-x} dx \\ &= \int_1^{\infty} e^{-\frac{x}{2}} dx \end{aligned}$$

$$\therefore \int_1^{\infty} e^{-\frac{x}{2}} dx \text{ converges,}$$

$$\therefore \int_1^{\infty} x^n e^{-x} dx \text{ converges.}$$