

# Problem Set - 6

SPRING 2020

## MATHEMATICS-II (MA1002)(Integral Calculus)

1. Discuss the convergence of the following improper integral using definition:

i)  $\int_0^1 \frac{1}{1-x} dx$ ,      ii)  $\int_0^2 \frac{1}{\sqrt{x(2-x)}} dx$ ,  
iii)  $\int_1^\infty \frac{1}{x \log x} dx$ ,      iv)  $\int_a^b \frac{1}{(x-a)^p} dx$ ,  $p > 0$ ,  
v)  $\int_{-\infty}^\infty \frac{1}{1+x^2} dx$ ,      vi)  $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \tan x dx$ .

2. Discuss the convergence of the following improper integral:

i)  $\int_0^1 \frac{x^{p-1}}{1-x} dx$ ,      ii)  $\int_0^1 x^{n-1} \log x dx$ ,  
iii)  $\int_0^{\frac{\pi}{2}} \log(\sin x) dx$ ,      iv)  $\int_0^1 \frac{1}{(x+1)(x+2)\sqrt{x(1-x)}} dx$ ,  
v)  $\int_0^{\frac{\pi}{2}} \sin^{m-1} x \cos^{n-1} x dx$ ,      vi)  $\int_0^\infty \frac{x^{n-1}}{1+x} dx$ ,  
vii)  $\int_0^\infty \left(\frac{1}{1+x} - \frac{1}{e^x}\right) \frac{1}{x} dx$ ,      viii)  $\int_0^\infty \frac{\cos x}{\sqrt{x^3+x}} dx$ ,  
ix)  $\int_0^{\frac{\pi}{2}} \frac{x^m}{\sin^n x} dx$ ,      x)  $\int_0^{\frac{\pi}{2}} \frac{1}{e^x - \cos x} dx$ .

3. Show that  $\int_0^1 x^{m-1}(1-x)^{n-1} dx$  is convergent if  $m$  and  $n$  both are positive.

4. A function  $f$  is defined on  $[0, 1]$  by  $f(0) = 0$ ,  $f(x) = (-1)^{n+1}(n+1)$ , for  $\frac{1}{n+1} < x \leq \frac{1}{n}$ ,  $n=1,2,3,\dots$ . Examine the convergence of the integral  $\int_0^1 f(x) dx$ .

5. Prove that the integral  $\int_0^\infty \frac{\sin x}{x} dx$  is convergent but  $\int_0^\infty \left|\frac{\sin x}{x}\right| dx$  is not convergent.

6. Prove that  $\int_0^\infty \frac{\sin mx}{x^n} dx$  ( $m > 0$ ) is convergent if  $0 < n < 2$ .

7. Show that the improper integral  $\int_0^\infty \frac{1}{1+x^2 \sin^2 x} dx$  is divergent.

8. Prove that  $\Gamma(m)\Gamma(1-m) = \frac{\pi}{\sin m\pi}$ ,  $0 < m < 1$  (Using  $\int_0^\infty \frac{x^{m-1}}{1+x} dx = \frac{\pi}{\sin m\pi}$ ).

9. Prove that  $\int_0^\infty x^{m-1}e^{-x}dx$  is convergent if  $m > 0$ .

10. Prove that

i)  $\int_0^{\frac{\pi}{2}} \cot^p x dx = \frac{\pi}{2} \sec \frac{p\pi}{2}$  and indicate the restriction on the values of  $p$ .

ii)  $\int_0^1 \frac{1}{(1-x^3)^{\frac{1}{3}}} dx = \frac{2\pi}{3\sqrt{3}}$ .

iii)  $\int_0^1 x^{m-1}(\log \frac{1}{x})^{n-1} dx = \frac{\Gamma(n)}{m^n}$ , if  $m > 0, n > 0$ .

iv)  $(\int_0^1 \frac{x^2}{\sqrt{1-x^4}} dx)(\int_0^1 \frac{1}{\sqrt{1+x^4}} dx) = \frac{\pi}{4\sqrt{2}}$ .

v)  $\int_a^b (x-a)^{m-1}(b-x)^{n-1} dx = (b-a)^{m+n-1} B(m, n)$ ,  $m > 0, n > 0$ .

11. Evaluate i)  $\int_0^\infty \frac{b \sin ax - a \sin bx}{x^2} dx$ ,  $0 < b < a$ , ii)  $\int_0^1 x^6(1-\sqrt{x})^8 dx$ .

12. Prove that  $\sqrt{\pi}\Gamma(2n) = 2^{2n-1}\Gamma(n)\Gamma(n + \frac{1}{2})$ ,  $n > 0$ .

13. If  $n$  be a positive integer, prove that

$$\Gamma(\frac{1}{n})\Gamma(\frac{2}{n})\Gamma(\frac{3}{n})\dots\Gamma(\frac{n-1}{n}) = \frac{(2\pi)^{\frac{n-1}{2}}}{\sqrt{n}}$$

(Use  $\sin \frac{\pi}{n} \sin \frac{2\pi}{n} \dots \sin \frac{(n-1)\pi}{n} = \frac{n}{2^{n-1}}$ ).