

Please complete following problems.

1. Read example 3 on page 9 and section 1.4.2.
 2. Excise 1.4. (10 points)
 3. Excise 1.6. (c) and (h) (10 points)
 4. Excise 1.16 (10 points) We shall follow Examples 2 and 3 on page 16-18 to resolve this problem.
- (a). For x close to zero, we find

$$\frac{1}{\sqrt{1-x\sin^2(s)}} = 1 + \frac{1}{2}\sin^2(s)x + \mathcal{O}(x^2), \quad \text{uniformly for } s \in [0, \frac{\pi}{2}],$$

whence

$$\int_0^{\frac{\pi}{2}} \frac{1}{\sqrt{1-x\sin^2(s)}} ds = \frac{\pi}{2} + \frac{\pi}{8}x + \mathcal{O}(x^2).$$

Thus for x close to zero, $K \sim \frac{\pi}{2} + \frac{\pi}{8}x$.

(b) and (c). For x close to one, the integrand $\frac{1}{\sqrt{1-x\sin^2(s)}}$ is large when s is close to $\frac{\pi}{2}$. Set $\epsilon := 1 - x$ and $u := \frac{\pi}{2} - s$. The integral amounts to

$$\int_0^{\frac{\pi}{2}} \frac{du}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}}.$$

Note that

$$\frac{1}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}} = \frac{1}{\sin(u)} \frac{1}{\sqrt{1 + \epsilon \cot^2(u)}} \sim \frac{1}{\sin(u)} \left(1 - \frac{\epsilon}{2 \tan^2(u)} + \frac{3\epsilon^2}{8 \tan^4(u)} + \dots \right).$$

For this to be well ordered near $u = 0$ we require that $\epsilon \ll \tan^2(u)$ or $\epsilon \ll u^2$. So we write

$$K(\epsilon) = \int_0^\delta \frac{du}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}} + \int_\delta^{\frac{\pi}{2}} \frac{du}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}} \quad \text{with } \sqrt{\epsilon} \ll \delta.$$

The latter integral asymptotically expands as

$$\begin{aligned} & \int_\delta^{\frac{\pi}{2}} \frac{du}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}} \\ & \sim \int_\delta^{\frac{\pi}{2}} \frac{1}{\sin(u)} - \frac{1}{2 \sin(u) \tan^2(u)} \epsilon + \dots du \\ & = \ln \left(\tan \left(\frac{u}{2} \right) \right) \Big|_\delta^{\frac{\pi}{2}} + \left(\frac{\ln \left(\tan \left(\frac{u}{2} \right) \right)}{4} + \frac{1}{16 \tan \left(\frac{u}{2} \right)^2} - \frac{\tan \left(\frac{u}{2} \right)^2}{16} \right) \Big|_\delta^{\frac{\pi}{2}} \epsilon + \dots \\ & = -\ln \left(\tan \left(\frac{\delta}{2} \right) \right) + \left(\frac{\tan \left(\frac{\delta}{2} \right)^2}{16} - \frac{1}{16 \tan \left(\frac{\delta}{2} \right)^2} - \frac{\ln \left(\tan \left(\frac{\delta}{2} \right) \right)}{4} \right) \epsilon + \dots \\ & \sim -\ln(\delta) + \ln(2) - \frac{1}{4\delta^2} \epsilon + \dots \end{aligned}$$

Setting $\eta = \delta/\sqrt{\epsilon}$ and $r = u/\sqrt{\epsilon}$, the foregoing integral becomes

$$\begin{aligned}
& \int_0^\delta \frac{du}{\sqrt{\sin^2(u) + \epsilon \cos^2(u)}} = \int_0^\eta \frac{\sqrt{\epsilon} dr}{\sqrt{\sin^2(\sqrt{\epsilon} r) + \epsilon \cos^2(\sqrt{\epsilon} r)}} \\
& \sim \int_0^\eta \frac{\sqrt{\epsilon} dr}{\sqrt{(1+r^2)\epsilon - (r^2 + \frac{1}{3}r^4)\epsilon^2 + (\frac{1}{3}r^4 + \frac{2}{45}r^6)\epsilon^3 + \dots}} \\
& = \int_0^\eta \frac{dr}{\sqrt{(1+r^2) - (r^2 + \frac{1}{3}r^4)\epsilon + (\frac{1}{3}r^4 + \frac{2}{45}r^6)\epsilon^2 + \dots}} \\
& \sim \int_0^\eta \frac{1}{\sqrt{1+r^2}} + \frac{r^2(r^2+3)}{6(r^2+1)^{3/2}}\epsilon + \dots dr \\
& = \ln\left(r + \sqrt{1+r^2}\right)\Big|_0^\eta + \left(\frac{1}{4}\ln\left(r + \sqrt{1+r^2}\right) + \frac{r(r^2-3)}{12\sqrt{r^2+1}}\right)\epsilon\Big|_0^\eta + \dots \\
& = \ln\left(\eta + \sqrt{1+\eta^2}\right) + \left(\frac{1}{4}\ln(\eta + \sqrt{1+\eta^2}) + \frac{\eta(\eta^2-3)}{12\sqrt{\eta^2+1}}\right)\epsilon + \dots \\
& = (1 + \frac{1}{4}\epsilon)\ln\left(\eta + \sqrt{1+\eta^2}\right) + \frac{\eta(\eta^2-3)}{12\sqrt{\eta^2+1}}\epsilon + \dots \\
& \sim (1 + \frac{1}{4}\epsilon)\left(\ln(2\eta) + \frac{1}{2\eta^2}\right) + \frac{1}{12}\eta^2\epsilon + \dots \\
& = (1 + \frac{1}{4}\epsilon)\left(\ln(2) + \ln(\delta) - \frac{1}{2}\ln(\epsilon) + \frac{\epsilon}{2\delta^2}\right) + \frac{1}{12}\delta^2\epsilon + \dots
\end{aligned}$$

Summing up yields the conclusions in (b) and (c).

5. Excise 1.18. (e) and (k) (10 points)