

1. Find the following indefinite integrals:

$$(i) \int x^2 \sqrt{x+1} dx = \int (u-1)^2 \sqrt{u} du$$

$$u = x+1 \quad x = u-1 \\ du = dx$$

$$\int (u^2 - 2u + 1) \sqrt{u} du = \int (u^{5/2} - 2u^{3/2} + u^{1/2}) du$$

$$= \frac{2}{7} u^{7/2} - \frac{4}{5} u^{5/2} + \frac{2}{3} u^{3/2} + C$$

$$= \frac{2}{7} (x+1)^{7/2} - \frac{4}{5} (x+1)^{5/2} + \frac{2}{3} (x+1)^{3/2} + C$$

$$(ii) \int 2x \cos(x^2 - 1) dx = \int \cos u du = \sin u + C$$

$$u = x^2 - 1 \\ du = 2x dx$$

$$= \sin(x^2 - 1) + C$$

$$(iii) \int \frac{1}{x^2+9} dx = \frac{1}{9} \int \frac{1}{1 + (\frac{x}{3})^2} dx$$

$$u = \frac{x}{3}, \quad du = \frac{dx}{3}, \quad 3du = dx$$

$$= \frac{1}{9} \int \frac{1}{1+u^2} 3du = \frac{1}{3} \arctan u + C$$

$$= \frac{1}{3} \arctan \frac{x}{3} + C$$

2. Find the following improper integrals:

$$\begin{aligned}
 \text{(i)} \quad \int_0^1 \frac{x^2 - 5}{\sqrt{x}} dx &= \int_0^1 (x^{3/2} - 5x^{-1/2}) dx \\
 &= \lim_{r \rightarrow 0} \int_r^1 (x^{3/2} - 5x^{-1/2}) dx \\
 &= \lim_{r \rightarrow 0} \left(\frac{2}{5} x^{5/2} - 10x^{1/2} \right) \Big|_r^1 \\
 &= \lim_{r \rightarrow 0} \left(\frac{2}{5} - 10 - \frac{2}{5} r^{5/2} + 10r^{1/2} \right) = \frac{2}{5} - 10 = -\frac{48}{5}
 \end{aligned}$$

$$\text{(ii)} \quad \int_1^\infty \frac{\ln x}{x^2} dx = \int_0^\infty \frac{u}{e^u} du = \int_0^\infty u e^{-u} du$$

$u = \ln x, \quad du = \frac{1}{x} dx, \quad x = e^u$

Now use integration by parts.

$$\begin{aligned}
 p &= u & dp &= du \\
 dq &= e^{-u} du & q &= -e^{-u}
 \end{aligned}$$

$$= -u e^{-u} \Big|_0^\infty + \int_0^\infty e^{-u} du = -0 + 0 + e^{-u} \Big|_0^\infty = 1$$

by L'Hôpital $\lim_{r \rightarrow \infty} r e^{-r} = \lim_{r \rightarrow \infty} \frac{r}{e^r} = \lim_{t \rightarrow \infty} \frac{1}{e^t} = 0$

$$\text{(iii)} \quad \int_1^\infty \frac{1}{x(x+5)} dx = \int_1^\infty \left(\frac{a}{x+5} + \frac{b}{x} \right) dx$$

$$\frac{a}{x+5} + \frac{b}{x} = \frac{ax + b(x+5)}{x(x+5)} = \frac{1}{x(x+5)}$$

$$(a+b)x + 5b = 1 \quad b = \frac{1}{5}, \quad a = -\frac{1}{5}$$

$$= \left(-\frac{1}{5} \ln|x+5| + \frac{1}{5} \ln|x| \right) \Big|_1^\infty = \frac{1}{5} \ln \left(\frac{x}{x+5} \right) \Big|_1^\infty$$

$$= \frac{1}{5} \ln \left(\frac{1}{1+5/2} \right) \Big|_1^\infty = 0 - \frac{1}{5} \ln \frac{1}{6} = \frac{1}{5} \ln 6$$

3. Consider the following theorem from your book:

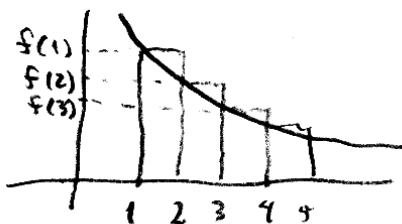
Theorem 9. Let $\{a_n\}$ be a sequence of positive terms. Suppose that $a_n = f(n)$, where f is a continuous, positive, decreasing function of x for all $x \geq N$ (N a positive integer). Then the series $\sum_{n=N}^{\infty} a_n$ and the integral $\int_N^{\infty} f(x) dx$ both converge or both diverge.

(i) What is the name of this theorem?

Integral comparison Test

(ii) Establish this theorem for the case $N = 1$.

Since f is continuous, positive and decreasing for $x \geq 1$ then its graph looks like

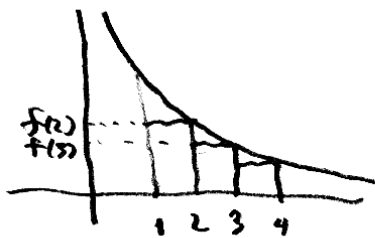


The sum of the areas of the rectangles is $\sum_{n=1}^{\infty} f(n) = \sum_{n=1}^{\infty} a_n$ and this is greater than the area under the curve

Therefore

$$\int_1^{\infty} f(x) dx \leq \sum_{n=1}^{\infty} a_n$$

If we draw rectangles whose right end point agrees with the curve then



The sum of the areas of the rectangles is $\sum_{n=2}^{\infty} f(n) = \sum_{n=2}^{\infty} a_n$ and this is less than the area under the curve

Therefore

$$\sum_{n=2}^{\infty} a_n \leq \int_1^{\infty} f(x) dx$$

Combining these results gives

$$\int_1^{\infty} f(x) dx \leq \sum_{n=1}^{\infty} a_n = a_1 + \sum_{n=2}^{\infty} a_n \leq a_1 + \int_1^{\infty} f(x) dx$$

Therefore the series and the integral either both diverge or they both converge.

4. Determine whether the following series converge or diverge and explain your answer.

$$(i) \sum_{n=1}^{\infty} \frac{7}{n^{3/2}}$$

Let $f(x) = \frac{7}{x^{3/2}}$. Since f is continuous, decreasing, and positive for $x \geq 1$ and

$$\begin{aligned} \int_1^{\infty} \frac{7}{x^{3/2}} dx &= 7 \int_1^{\infty} x^{-3/2} dx = -14 x^{-1/2} \Big|_1^{\infty} \\ &= -\frac{14}{\sqrt{x}} \Big|_1^{\infty} = 0 + 14 < \infty \end{aligned}$$

Then by the integral test the sum must converge.

$$(ii) \sum_{n=7}^{\infty} \frac{2n}{n^2+1} \quad \text{Let } f(x) = \frac{2x}{x^2+1}. \text{ Since } f \text{ is continuous,}$$

positive and

$$f'(x) = \frac{2(x^2+1) - 4x^2}{(x^2+1)^2} = \frac{1-2x^2}{(x^2+1)^2} < 0 \text{ when } x \geq 7$$

shows f is also decreasing, then

$$\begin{aligned} \int_7^{\infty} \frac{2x}{x^2+1} dx &= \int_{50}^{\infty} \frac{1}{u} du = \ln u \Big|_{50}^{\infty} = \infty \\ u &= x^2+1, \quad du = 2x dx \end{aligned}$$

implies by the integral test the sum must diverge.

$$(iii) \sum_{n=15}^{\infty} n e^{-n^2} \quad \text{Let } f(x) = x e^{-x^2}. \text{ Since } f \text{ is continuous.}$$

Positive and

$$f'(x) = e^{-x^2} + x(-2x e^{-x^2}) = (1-2x^2)e^{-x^2} < 0 \text{ for } x \geq 15$$

shows f is decreasing, then

$$\begin{aligned} \int_{15}^{\infty} x e^{-x^2} dx &= \frac{1}{2} \int_{225}^{\infty} e^{-u} du = -\frac{1}{2} e^{-u} \Big|_{225}^{\infty} = \frac{1}{2} e^{-225} < \infty \\ u &= x^2 \quad du = 2x dx \end{aligned}$$

implies by the integral test the sum must converge.