

**Due Tuesday, September 19th at the beginning of class. Please use additional paper as necessary to submit CLEAR and COMPLETE solutions.**

1. For which values of  $p$  does  $\int_e^\infty \frac{dx}{x(\ln x)^p}$  converge/diverge? Find the value of the improper integral when it is convergent.

2. For what values of  $p$  does the improper integral  $\int_0^1 \frac{dx}{x^p}$  converge?

3. First, show that  $\int_0^\infty \frac{dx}{x^3 + 1}$  converges by comparison. Second, find the value of the improper integral. (You should get  $\frac{2\pi}{3\sqrt{3}}$ ).

4. Find the value of  $C$  for which the following improper integral converges and evaluate the integral for this value of  $C$ :

$$\int_0^\infty \left( \frac{1}{\sqrt{x^2 + 4}} - \frac{C}{x + 2} \right) dx.$$

[Note that the integral of each summand separately is divergent, but the right choice of  $C$  gives “cancellation” and a convergent integral.]

5. Recall Simpson’s rule for approximating a definite integral:

$$\int_a^b f(x) dx \approx S_n = \frac{\Delta x}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)),$$

where

$$\Delta x = \frac{b - a}{n}, \quad x_i = a + i\Delta x, \quad n \text{ even.}$$

(This estimate is obtained by approximating  $f$  piecewise on  $[x_{2k}, x_{2k+2}]$  by the unique quadratic through the three points  $(x_{2k}, f(x_{2k}))$ ,  $(x_{2k+1}, f(x_{2k+1}))$ , and  $(x_{2k+2}, f(x_{2k+2}))$ . Cf. pp. 406-410 of the text.)

A bound for the error

$$E_S := \int_a^b f(x) dx - S_n$$

is given by

$$|E_S| \leq \frac{K(b - a)^5}{180n^4}$$

where  $K$  is any bound for the fourth derivative of  $f$  on the interval  $[a, b]$ ,

$$K \geq |f^{(4)}(x)|, \quad x \in [a, b].$$

Using the above, find a value of  $n$  large enough to guarantee  $|E_S| < 10^{-6}$  when approximating the integral

$$\int_0^1 e^{-x^2} dx.$$

[Note: A computer gives  $f^{(4)}(x) = 4e^{-x^2}(4x^4 - 12x^2 + 3)$  when  $f(x) = e^{-x^2}$ . Use the methods of Calc 1 to find the max/min of the fourth derivative on the interval  $[0, 1]$ , and use this to determine a value for  $K$ .]