Math 421 / Homework 5.4

1 Evaluate the following improper integrals.

(a)

$$\int_{1}^{\infty} \frac{1+x}{x^{3}} dx$$
(c)

$$\int_{0}^{\pi/2} \frac{\cos x}{\sqrt[3]{\sin x}} dx$$
(d)

$$\int_{0}^{1} \ln x \, dx$$

- # 2 For each of the following, find all values of $p \in \mathbf{R}$ for which f is improperly integrable on I.
 - (a) $f(x) = 1/x^p$, $I = (1, \infty)$
 - (b) $f(x) = 1/x^p$, I = (0, 1)
 - (d) $f(x) = 1/(1+x^p), I = (0,\infty)$
- # 7 (a) Suppose that f is improperly integrable on $(0, \infty)$. Prove that if $L = \lim_{x\to\infty} f(x)$ exists, then L = 0.
 - (b) Let

$$f(x) = \begin{cases} 1 & n \le x < n + 2^{-n}, \ n \in \mathbf{N} \\ 0 & \text{otherwise.} \end{cases}$$

Prove that f is improperly integrable on $(0, \infty)$ but $\lim_{x\to\infty} f(x)$ does not exist.

8 Prove that if f is absolutely integrable on $[1, \infty)$, then

$$\lim_{n \to \infty} \int_{1}^{\infty} f(x^{n}) \, dx = 0.$$

10 (a) Prove that

$$\int_0^{\pi/2} e^{-a\sin x} \, dx \le \frac{2}{a}$$

for all a > 0.

(b) What happens if $\cos x$ replaces $\sin x$?