

★ Answer and mark clearly the questions in the provided answer sheets. Write down your name and student's ID on the each answer sheet you used.

* **Note:** No points will be given if no arguments are provided for an answer. For your information:

- $\int \sin u \, du = -\cos u + C$ and $\int \cos u \, du = \sin u + C$
- $\int \sec^2 u \, du = \tan u + C$ and $\int \sec u \tan u \, du = \sec u + C$
- $\sin^2 u + \cos^2 u = 1$ and $\tan^2 u + 1 = \sec^2 u$

Good Luck!

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1. (10 points) (Multiple choice) Which of the following integrals are improper integrals?

$$(a) \int_{-2}^5 x^{-2} \, dx \quad (b) \int_0^2 \frac{x^3 + x + 7}{e^{2x}(x-2)} \, dx \quad (c) \int_1^e x \ln x \, dx$$
$$(d) \int_{-\infty}^5 2xe^{-x^2} \, dx \quad (e) \int_{-1}^4 \frac{1}{\sqrt{|x|}(x-1)} \, dx$$

2. (7 points) Find the maximum and minimum values of the function $f(x, y) = xy^2$ subject to the constraint $x^2 + y^2 = 1$

3. (49 points) Find

$$(a) \int_{-\infty}^{\infty} \frac{1}{1+x^2} \, dx \quad (b) \int_0^1 \frac{e^x - e^{-x}}{e^x + e^{-x}} \, dx \quad (c) \int_1^e (\ln x)^3 \, dx \quad (d) \int_0^{\pi} (\sin x + \cos x)^2 \, dx$$
$$(e) \int \frac{1}{(x^2 - 4)^2} \, dx \quad (f) \int \frac{1}{\sqrt{4x^2 - 4}} \, dx \quad (g) \int \cos(x) 2^x \, dx$$

4. (14 points) Use integration, the Direct Comparison Test, or the Limit Comparison Test to test the integrals for convergence

$$(a) \int_1^{\infty} \frac{(\sin(x))^2}{x^2} \, dx \quad (b) \int_1^{\infty} \frac{1}{\sqrt{x + \sqrt{x}}} \, dx$$

5. (7 points) Find $f'(x)$ if $f(x) = \int_{\cos^2(2x)}^{x^4} e^{-t^2} (t + \ln t) \, dt$

6. The gamma function is defined as the improper integral

$$\Gamma(\alpha) = \int_0^{\infty} x^{\alpha-1} e^{-x} dx,$$

which is convergent for any $\alpha > 0$. Giving that $\Gamma(1) = 1$, $\Gamma(\alpha + 1) = \alpha\Gamma(\alpha)$, for all $\alpha > 0$, hence $\Gamma(n + 1) = n!$ for positive integer n , also that $\Gamma(\frac{1}{2}) = \sqrt{\pi}$,

(a) (7 points) show that

$$\int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx = \sqrt{2\pi},$$

(b) (7 points) find

$$\int_{-\infty}^{\infty} e^{-\left(\frac{x^2+4x}{8}\right)} dx$$