

Homework 5: Improper Integrals (due February 13)

1. Compute $\int_0^{\infty} x e^{-x} dx$ (Hint: Integrate by parts)
2. Compute $\int_0^3 \frac{y}{\sqrt{9-y^2}} dy$ (Hint: Make a substitution)
3. Compute $\int_0^2 \frac{1}{\sqrt{4-x^2}} dx$. (Hint: Start by letting $x = 2 \sin(\theta)$ or you can use a table)
4. Compute $\int_{-\infty}^{\infty} \frac{1}{z^2 + 25} dz$ (Hint: Start by letting $z = 5 \tan(\theta)$ or you can use a table)
5. Given that $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$, use a substitution to compute the exact value of

$$\int_{-\infty}^{\infty} e^{-\frac{(x-a)^2}{b}} dx$$