

1. 3 Using an appropriate limit, evaluate the following convergent integral.

$$\int_0^{\infty} x e^{-x^2} dx \quad \text{let } u = -x^2 \quad \begin{array}{l} x=0 \longmapsto u=0 \\ x \rightarrow \infty \longmapsto u \rightarrow -\infty \end{array}$$

$$du = -2x dx$$

$$= \frac{1}{2} \int_{-\infty}^0 e^u du = \frac{1}{2} e^u \Big|_{-\infty}^0 = \lim_{R \rightarrow -\infty} \frac{1}{2} e^u \Big|_R^0 = \frac{1}{2} - \frac{1}{2} \lim_{R \rightarrow -\infty} e^R = \frac{1}{2}$$

2. 3 Using the comparison theorem, show the following integral converges.

$$\int_0^2 \frac{dx}{\sqrt{x}(2+x)}$$

Since  $0 \leq \frac{1}{\sqrt{x}(2+x)} \leq \frac{1}{\sqrt{x}}$  and  $\int_0^2 \frac{dx}{\sqrt{x}}$  is a convergent p-integral ( $p = 1/2 < 1$ ),

by comparison  $\int_0^2 \frac{dx}{\sqrt{x}(2+x)}$  also converges.

3. Consider the function  $p(x) = \frac{C}{\sqrt{1-x^2}}$ .

- (a) 3 Find  $C$  so that  $p(x)$  is a probability density function on  $[0, 1)$ .

$$1 = \int_0^1 \frac{C}{\sqrt{1-x^2}} dx = C \arcsin x \Big|_0^1 = C \left( \frac{\pi}{2} - 0 \right) = C \cdot \frac{\pi}{2}$$

$$\text{so } C = \frac{2}{\pi}$$

- (b) 1 Using the probability density function you found above, compute  $P(0 \leq X \leq \frac{1}{2})$ .

$$P(0 \leq X \leq \frac{1}{2}) = \int_0^{\frac{1}{2}} \frac{2/\pi}{\sqrt{1-x^2}} dx = \frac{2}{\pi} \arcsin x \Big|_0^{\frac{1}{2}} = \frac{2}{\pi} \left( \frac{\pi}{6} \right) = \frac{1}{3}$$