

Problem Set # 9 (due Friday 04 November 2011)

Reading: CM 16.4-5.

1. CM 16.4 Exercise 6, 8, 12, 14, 16
Problems 20, 22, 34

2. CM 16.5 Exercises 12, 13, 14, 18 (place these regions anywhere you find most convenient in \mathbb{R}^3)
Problems 32 (only parts *a* and *b*), 33, 38, 40

3. (Extra credit) During the course of this problem, you will compute the “improper integral”

$$G = \int_{-\infty}^{\infty} e^{-x^2} dx$$

which is defined as the following limit

$$\lim_{r \rightarrow \infty} \int_{-r}^r e^{-x^2} dx.$$

Let $G(r) = \int_{-r}^r e^{-x^2} dx$ for any $r \geq 0$.

a) Let $f(x, y) = e^{-x^2-y^2}$ and $R(r)$ be the box with corners $(r, -r)$, (r, r) , $(-r, r)$, and $(-r, -r)$. Use Fubini’s Theorem to show that $G(r)^2 = \int_{R(r)} f$.

b) Let $C(r)$ be the disk of radius r centered at the origin. Show that

$$\int_{C(r)} f \leq \int_{R(r)} f \leq \int_{C(\sqrt{2}r)} f.$$

c) Change to polar coordinates to compute $\int_{C(r)} f$ and $\int_{C(\sqrt{2}r)} f$.

d) Now calculate the limits

$$\lim_{r \rightarrow \infty} \int_{C(r)} f, \quad \text{and} \quad \lim_{r \rightarrow \infty} \int_{C(\sqrt{2}r)} f.$$

e) From this, what do you conclude is the value of $\lim_{r \rightarrow \infty} G(r)^2$.

f) Finally, what do you conclude is the value of G ?

Note: to make the final two steps really rigorous, you’ll have to take Math 411 (or they might cover it in Math 250, depending on the instructor)!