

1. Indefinite integrals. Use substitutions to calculate the integrals

- a) $\int dv 12v(7 + 6v^2)^9$
- b) $\int dz 7z^2(14 + 8z^3)^{-5}$
- c) $\int dv (v - 2v^3) \cos(v^2 - v^4)$
- d) $\int dt \frac{1}{t} \sin[1 - \ln t]$

2. Definite integrals. Use differentiation over a parameter to calculate the integrals

- a) $\int_0^1 dx \frac{x^2-1}{\ln x}$; consider $I(t) = \int_0^1 dx \frac{x^{t-1}-1}{\ln x}$;
- b) $\int_0^\infty dx \frac{\sin x}{x}$; consider $I(t) = \int_0^\infty dx \frac{\sin x}{x} e^{-tx}$. Using the result, calculate $\int_0^1 \frac{1-\cos x}{x^2}$
- c) $A = \int_0^\infty dx e^{-x^2}$; consider $I(t) = \int_0^\infty dx \frac{e^{-x^2}}{1+(\frac{x}{t})^2}$ so that $A = \lim_{t \rightarrow \infty} I(t)$.

Then $I(t) = t \int_0^\infty dy \frac{e^{-t^2 y^2}}{1+y^2}$.

Integrate the relation $\frac{d}{dt} \frac{e^{-t^2} I(t)}{t} = -2t \int_0^\infty dy e^{-t^2(1+y^2)} = -2e^{-t^2} A$, etc.

- d) $\int_0^\infty dx x^2 e^{-x^2}$; consider $I(t) = \int_0^\infty dx e^{-tx^2} = \frac{1}{2} \sqrt{\frac{\pi}{t}}$; Alternatively use integration by parts.

3. Definite integrals. Calculate using functions of a complex variable

- a) $\int_0^{2\pi} \frac{d\theta}{10+6 \cos \theta}$
- b) $\int_0^\infty dx \frac{\sin x}{\sqrt{x}}$ and $\int_0^\infty dx \frac{\cos x}{\sqrt{x}}$. Kill the square root and express these integrals via Re and Im of $\int_0^\infty dx e^{ix^2}$. Express this via the integral over a straight path in the complex plane at $\omega = \pi/2$ to the real axis.
- c) $\int_0^\infty dx \frac{\cos x}{a^2+x^2}$; also $\int_0^\infty dx \frac{\cos x}{(a^2+x^2)^2}$ by complex variables and differentiation over parameter
- d) $\int_0^\infty dx \frac{\sqrt{x}}{a^2+x^2}$; also $\int_0^\infty dx \frac{\sqrt{x}}{(a^2+x^2)^2}$ by complex variables and differentiation over parameter

4. Multiple integrals. For the pyramid enclosed by the coordinate planes and the plane $x + y + z = 1$

- a) Find its volume
- b) Find the coordinates of the centroid (center of mass for the uniform density)
- c) If the density is z , find M and \bar{z}

5. Multiple integrals.

- a) $I = \int_{-\infty}^\infty dx e^{-x^2}$ by considering I^2 as a product of the integrals over x and y , considering it as a double integral and calculating the latter using polar coordinates.
- b) $\int d^2k \frac{e^{i\mathbf{k}\cdot\mathbf{r}}}{a^2+k^2}$

c) $\int d^3k \frac{e^{i\mathbf{k}\cdot\mathbf{r}}}{a^2+k^2}$

d) $\int_0^\infty \int_0^\infty dx dy \frac{x^2+y^2}{1+(x^2-y^2)^2} e^{-2xy}$ by change of variables $u = x^2 - y^2, v = 2xy$.