

Elements of Calculus

Homework 4 (covering Weeks 7 and 8)

Due on April 8, 2026, before the tutorial! Please submit on moodle.

Problem 1 [5 points]

Suppose we want to compute the length of the curve defined by the continuously differentiable function $f : [a, b] \rightarrow \mathbb{R}$. Heuristically speaking, we then need to integrate along the curve, i.e., add up small curve segments ds . For these, Pythagoras gives us $ds = \sqrt{dx^2 + dy^2} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$. Indeed, one can show that the curve length L is given by

$$L = \int_a^b \sqrt{1 + (f'(x))^2} dx.$$

In this exercise we aim at computing the length of the parabola $f(x) = x^2$ from $a = 0$ to $b = 1$. We find

$$L = \int_0^1 \sqrt{1 + 4x^2} dx = \frac{1}{2} \int_0^2 \sqrt{1 + y^2} dy.$$

(a) Writing $\sqrt{1 + y^2}$ as $1 \sqrt{1 + y^2}$, use integration by parts in order to express $\int \sqrt{1 + y^2} dy$ in terms of $\int (1 + y^2)^{-1/2} dy$ and some other function.

(b) Then compute

$$\int (1 + y^2)^{-1/2} dy$$

by using the substitution $y = \sinh(x) := \frac{1}{2}(e^x - e^{-x})$.

(c) Put parts (a) and (b) together to compute L .

Problem 2 [2 points]

Let f and g be integrable functions. Prove the Cauchy–Schwarz inequality

$$\left| \int_a^b f(x)g(x) dx \right| \leq \sqrt{\int_a^b f(x)^2 dx} \sqrt{\int_a^b g(x)^2 dx}.$$

Hint: Start from the fact that the integral of $(f(x) - \lambda g(x))^2$ is bigger or equal zero for all real λ .

Problem 3 [4 points]

Let $R(x)$ be a rational function. Then integrals of the form $\int R(\sin x, \cos x, \tan x)dx$ can be solved by using substitution.

- (a) One can start by replacing $\sin x = \frac{2y}{1+y^2}$. What is then the substitution for $\cos x$ and $\tan x$?
- (b) Use this substitution to calculate

$$\int \frac{1}{2 + \sin x} dx.$$

Problem 4 [4 points]

Let $f : [1, \infty) \rightarrow [0, \infty)$ be nonincreasing (i.e., for $x \leq y$ we have $f(x) \geq f(y)$).

- (a) Show that

$$\sum_{k=2}^n f(k) \leq \int_1^n f(x) dx \leq \sum_{k=1}^n f(k).$$

Here you can use the fact that nonincreasing functions are integrable.

- (b) Show that $\sum_{k=1}^n \frac{1}{k}$ diverges logarithmically for large n . (Note: The constant $\gamma = \lim_{n \rightarrow \infty} (\sum_{k=1}^n \frac{1}{k} - \ln(n))$ is called Euler-Mascheroni constant.)
- (c) Show that $\sum_{k=1}^{\infty} \frac{1}{k^a}$ converges for all $a > 1$.
- (d) Does $\sum_{k=2}^{\infty} \frac{1}{k \ln(k)}$ converge or diverge? What about $\sum_{k=2}^{\infty} \frac{1}{k(\ln(k))^b}$ for $b > 1$? (*Hint: substitution.*)

Problem 5 [6 points]

- (a) The gamma function is defined as

$$\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt.$$

Prove that $\Gamma(n) = (n - 1)!$ for all natural numbers $n \geq 1$.

- (b) In order to calculate integrals of the form $\int_a^b e^{nf(x)} dx$ one can use Laplace's method. Assume f has a unique maximum $x_m \in (a, b)$ and that f is twice (continuously) differentiable with $f''(x_m) < 0$. Then,

$$\lim_{n \rightarrow \infty} \frac{\int_a^b e^{nf(x)} dx}{\sqrt{\frac{2\pi}{n|f''(x_m)|}} e^{nf(x_m)}} = 1,$$

i.e., for very large n ,

$$\int_a^b e^{nf(x)} dx \approx \sqrt{\frac{2\pi}{n|f''(x_m)|}} e^{nf(x_m)}.$$

Derive the latter formula in a non-rigorous way using a Taylor expansion to second order and just assuming that the remainder term behaves nicely. (You may use the fact that $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$.)

- (c) Use the results from part a) and b) to derive (in a non-rigorous way) Stirling's approximation

$$n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$$

for large n .