

1. [10 points] Compute the **exact value** of each of the following. If a value **diverges, or otherwise does not exist**, write DNE. If there is **not enough information** to determine a given value, write NEI. You do not need to justify or simplify your answers.

- a. [2 points] Find the value of  $p$  so that  $\int_0^{10} \frac{1}{x^{2p}} dx$  and  $\int_3^{\infty} \frac{1}{x^{2p}} dx$  both diverge.

*Solution:* For the first integral to diverge, we must have  $2p \geq 1$ . For the second integral to diverge we must have  $2p \leq 1$ . Therefore  $2p = 1$ , so  $p = \frac{1}{2}$ .

**Answer:**  $p =$  0.5

- b. [2 points] Recall that a normal distribution has a probability density function (pdf) of the form

$$p(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/2\sigma^2},$$

where  $\mu$  is the mean of the distribution and  $\sigma$  is the standard deviation, with  $\sigma > 0$ . Find the exact value of

$$\int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-(x-5)^2/18} dx.$$

*Solution:* Notice that for a normal distributions with mean 5 and standard deviation 3, the pdf is

$$\frac{1}{3\sqrt{2\pi}} e^{-(x-5)^2/18},$$

and since the area under a pdf is 1, we must have

$$\int_{-\infty}^{\infty} \frac{1}{3\sqrt{2\pi}} e^{-(x-5)^2/18} dx = 1.$$

**Answer:** 3

- c. [2 points] Evaluate  $\int_{-17}^{17} \frac{1}{x^2} dx$ .

*Solution:* This integral diverges (by the  $p$ -test with  $p = 2$ ).

**Answer:** DNE

- d. [2 points] Find the exact value of the infinite sum  $5 + \frac{10}{3} + \frac{20}{9} + \frac{40}{27} + \dots$ .

*Solution:* This is an infinite geometric series with initial term 5 and common ratio  $\frac{2}{3}$ , so the infinite sum is  $\frac{5}{1 - \frac{2}{3}} = 15$ .

**Answer:** 15

- e. [2 points] Let  $q(x)$  be a probability density function (pdf) for a statistic with mean value 5. Find the exact value of  $\int_{-\infty}^{\infty} (1+x)q(x) dx$ .

*Solution:* We have  $\int_{-\infty}^{\infty} q(x) dx = 1$ , and  $\int_{-\infty}^{\infty} xq(x) dx = 5$ , so  $\int_{-\infty}^{\infty} (1+x)q(x) dx = \int_{-\infty}^{\infty} q(x) dx + \int_{-\infty}^{\infty} xq(x) dx = 6$ .

**Answer:** 6