

**Problem statement** a) The improper integral converges:  $\int_0^\infty x e^{-x^2} dx$ . What is its value?

b) The value of  $\int_0^\infty e^{-x^2} dx$ , another convergent improper integral, is  $\frac{\sqrt{\pi}}{2}$ . This amazing fact is easiest to explain with some of the tools in third semester calculus. Improper integrals involving polynomials and  $e^{-x^2}$  often arise in statistics and therefore in analysis of experiments. Use integration by parts to get a formula relating  $\int_0^\infty x^n e^{-x^2} dx$  and  $\int_0^\infty x^{n-2} e^{-x^2} dx$ , where  $n$  is a positive integer bigger than 2. (The parts to take are slightly tricky.)

c) Now find the values of

i)  $\int_0^\infty x^2 e^{-x^2} dx$

ii)  $\int_0^\infty x^3 e^{-x^2} dx$

iii)  $\int_0^\infty x^4 e^{-x^2} dx$

You will need the reduction formula in b) and the two initial values found in a) and b).