EPITA

Mathematics

Midterm exam (S4)

March 2018

Name:		
First name:		
Class:		

MARK:



Midterm exam

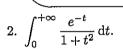
Duration: three hours

Documents and calculators not allowed

Exercise 1 (4 points)

Determine the nature of the following improper integrals:

1.
$$\int_0^1 \frac{\sqrt{1+t}-1}{t^3} \, \mathrm{d}t.$$



$$3. \int_0^{+\infty} \frac{1}{(1+t^2)\sqrt{t}} \, \mathrm{d}t.$$

Exercise 2 (3 points)

Let
$$I = \int_0^{+\infty} \frac{\mathrm{d}t}{(1+t^2)(1+t^n)}$$
 with $n \in \mathbb{N}$.

1. Prove that I is convergent.

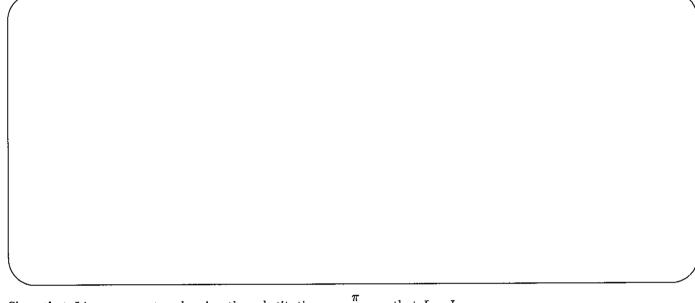


2. Using the substitution $u = \frac{1}{t}$ and using (after the substitution) that $u^n = 1 + u^n - 1$, calculate I.

Exercise 3 (4 points)

Let $I = \int_0^{\frac{\pi}{2}} \ln(\sin(x)) dx$ and $J = \int_0^{\frac{\pi}{2}} \ln(\cos(x)) dx$.

1. Show (with accuracy) that $\ln \left(\sin(x) \right) \sim \ln(x)$.



2. Show that I is convergent and, using the substitution $u = \frac{\pi}{2} - x$, that I = J.

3. Using the substitution u=2x, show that $I=\int_0^{\frac{\pi}{2}}\ln\bigl(\sin(2x)\bigr)\mathrm{d}x$.

4. Using the relation $\sin(2x) = 2\sin(x)\cos(x)$, deduce the value of I.

Exercise 4 (3,5 points) Let $E = \mathbb{R}_2[X]$ together with the inner product $\langle P, Q \rangle = \int_{-1}^1 P(x)Q(x) (1-x^2) dx$. Using the Gram-Schmidt process starting with the basis $(1, X, X^2)$ of E, determine an orthogonal basis (P_0, P_1, P_2) of E (with respect to \langle , \rangle).



Exercise 5 (3 points)

Let $\left(E,\langle\,,\rangle\,\right)$ be a Euclidean space and let $f\,:\,E\to E$ be an application.

1. Let us suppose that f checks the following property: $\forall (x,y) \in E^2$: $\langle f(x), y \rangle = -\langle x, f(y) \rangle$. Show that

$$\forall (x, y, z) \in E^3, \forall \lambda \in \mathbb{R} : \left\langle f(\lambda x + y) - \left(\lambda f(x) + f(y)\right), z \right\rangle = 0$$

- 2. Show that the two following assertions are equivalent :
 - $(i) \ \forall (x,y) \in E^2 : \left\langle f(x) \, , y \right\rangle = \left\langle x \, , f(y) \right\rangle$
 - (ii) $f \in \mathcal{L}(E)$ and $\forall x \in E \ \langle f(x), x \rangle = 0$

Exercise 6 (3 points)

Let
$$I = \int_0^{+\infty} \frac{t^2 + 1}{t^4 + 1} dt$$
.

1. Using the substitution $u = \frac{t}{\sqrt{2}}$, determine $\int_0^{+\infty} \frac{\mathrm{d}t}{t^2 + 2}$. Deduce the value of $\int_{-\infty}^{+\infty} \frac{\mathrm{d}t}{t^2 + 2}$.

2. Using the substitution $u = t - \frac{1}{t}$, calculate I.