

Series 04: Simple and multiple integrals

Exercise 01 : Calculate using Riemann sum: $\int_0^1 x^3 dx$, then determine:

- $\sum_{k=1}^{\infty} \frac{k}{n^2 + k^2}$
- $\frac{1}{n} \sum_{k=1}^{\infty} \frac{k}{\sqrt{4n^2 - k^2}}$

Exercise 02 : Using integration by parts or integration by substitution calculate:

- $\int x^n \ln x dx$,
- $\int \frac{\sin x}{(\cos x)^4} dx$,
- $\int \arccos x dx$,
- $\int \frac{\arctan x}{1+x^2} dx$.

Exercise 03 : Calculate the double integral $\iint_D f(x,y) dx dy$ in the following cases:

- $f(x,y) = \frac{x^2}{y}$, $D = [0,1] \times [1,2]$,
- $f(x,y) = x^2 + y^2$, $D = \{(x,y) \in \mathbb{R}^2, 0 \leq x \leq 1, 0 \leq y \leq x^2, \}$
- Using polar coordinates

$$f(x,y) = \frac{xy}{x^2 + y^2}, \quad D = \{(x,y) \in \mathbb{R}_+^2, 1 \leq x^2 + y^2 \leq 4\}.$$

Exercise 04 : Calculate the triple integral:

$$\iiint_E xyz dx dy dz \quad E = \{(x,y,z) \in \mathbb{R}^3, 0 \leq x \leq 1, x \leq y \leq 1, y \leq z \leq 1.\}$$