## 5. Calculus

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## 1 Classical results

Warm-up. Determine $f^{\prime}(z)$, if

$$
f(z)=\int_{0}^{z^{2}} e^{-x^{2}} d x
$$

Gaussian. Calculate

$$
\int_{-\infty}^{\infty} e^{-x^{2}} d x
$$

## 2 Problems

VTRMC 2004/5. Let $f(x)=\int_{0}^{x} \sin \left(t^{2}-t+x\right) d t$. Compute $f^{\prime \prime}(x)+f(x)$, and deduce that $f^{(12)}(0)+$ $f^{(10)}(0)=0$. (Here, $f^{(10)}$ indicates the 10th derivative.)

VTRMC 2001/1. Three infinitely long circular cylinders, each with unit radius, have their axes along the $x, y$ and $z$-axes. Determine the volume of the region common to all three cylinders. (Thus one needs the volume common to $\left\{y^{2}+z^{2} \leq 1\right\},\left\{z^{2}+x^{2} \leq 1\right\}$, and $\left\{x^{2}+y^{2} \leq 1\right\}$.)

Putnam 2005/A5. Evaluate

$$
\int_{0}^{1} \frac{\ln (x+1)}{x^{2}+1} d x
$$

VTRMC 2000/3. Consider the initial value problem $y^{\prime}=y^{2}-t^{2} ; y(0)=0$ (where $y^{\prime}=d y / d t$ ). Prove that $\lim _{t \rightarrow \infty} y^{\prime}(t)$ exists, and determine its value.

