Homework #1: In addition to solving the two requird integrals, I will expand this to show how you can use Maple to mathematically "probe".

First let me plot the integrand:

 $plot\left(x^2 \cdot exp\left(\frac{-3 \cdot x^2}{2}\right), x = 0..5\right)$



Here you see that the function that you are to integrate is maximum at roughly 1 and quickly fall to near zero before x=3. I can find that maximum very easily by defining a function f(x) which is the derivative of the integrand with respect to x.

$$f := x \to diff\left(x^2 \cdot exp\left(\frac{-3 \cdot x^2}{2}\right), x\right)$$
$$x \to \frac{d}{dx}\left(x^2 e^{\left(-\frac{3}{2}x^2\right)}\right)$$

(1)

Now I can plot the derivative of the integrand and show that where f(x)=0, there is an extremum (either a minimum or maximum).

plot(f(x), x=0..5)



I can solve for the value of x at which the f(x)=0, or the integrand is maximum

fsolve(f(x) = 0);

But this returns the trivial result, so I need to specify that I am loking for the solution between $1\!/\!2$ and 2

$$fsolve(f(x) = 0, x = 0.5..2);$$

0.8164965809

Now let me do the first integral, which corresponds to the total area under the curve of in figure 1:

$$int\left(x^{2} \cdot exp\left(\frac{-3 \cdot x^{2}}{2}\right), x = 0 \dots \infty\right);$$

$$\frac{1}{18}\sqrt{3}\sqrt{2}\sqrt{\pi}$$
(4)

Now if I want a numerical result

evalf(%);

0.2412004182

(5)

(3)

Now let me do the second integral, which corresponds to the area under the curve up to x=1:

$$int\left(x^2 \cdot exp\left(\frac{-3 \cdot x^2}{2}\right), x = 0..1\right);$$

$$-\frac{1}{3}e^{\left(\frac{-3}{2}\right)} + \frac{1}{18}\sqrt{\pi}\sqrt{6}\operatorname{erf}\left(\frac{1}{2}\sqrt{6}\right) \tag{6}$$

evalf(%);

Erf refers to the error function and it looks like this:

plot(erf(y), y = -2..2);



Now it ends up that the integrand is an unnormalised probability distribution that we will be dealing with. Let us call P(x) the normalised distribution.

$$P := x \rightarrow x^{2} \cdot \frac{exp\left(\frac{-3}{2} \cdot x^{2}\right)}{int\left(x^{2} \cdot exp\left(\frac{-3}{2} \cdot x^{2}\right), x = 0..infinity\right)};$$

(8)

$$x \rightarrow \frac{x^2 e^{\left(-\frac{3}{2}x^2\right)}}{\int_0^\infty x^2 e^{\left(-\frac{3}{2}x^2\right)} dx}$$
(8)

plot(P(x), x = 0..3);



evalf(P(x));

 $4.145929794 x^2 e^{(-1.50000000 x^2)}$ (9)