

$$\int_{-\infty}^{+\infty} e^{-x^2} dx = ?$$

$$b^2 = \int_{-\infty}^{+\infty} e^{-x^2} dx \cdot \int_{-\infty}^{+\infty} e^{-y^2} dy$$

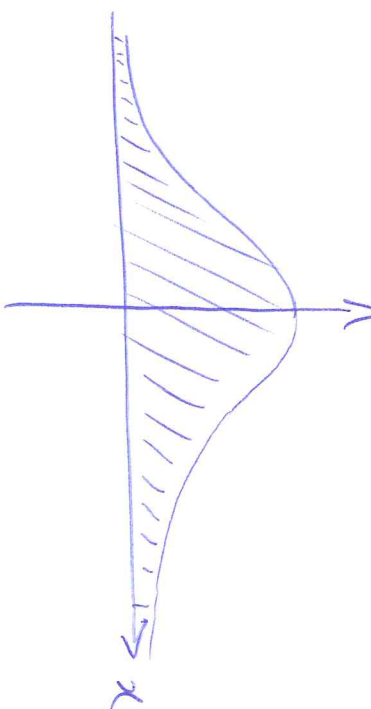
$$= \underbrace{\int_{-\infty}^{+\infty} e^{-x^2} dx}_b \cdot \underbrace{\int_{-\infty}^{+\infty} e^{-y^2} dy}_b$$

$$= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-x^2} \cdot e^{-y^2} dx dy$$

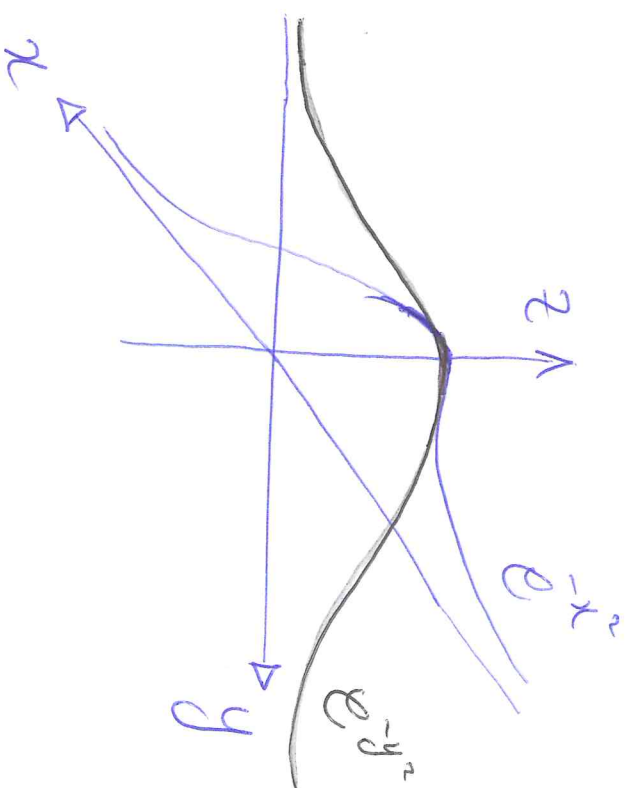
$$= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-(x^2+y^2)} dx dy$$

Sommer Hauptsatz

(1)



$$\int_{-\infty}^{+\infty} e^{-x^2} dx = b > 0$$



① Coordinate Polar:

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$r^2 = x^2 + y^2$$

$$\rightarrow dx = \left\{ \frac{\partial x}{\partial r}, \frac{\partial x}{\partial \theta} \right\}$$

$$dy = \left\{ \frac{\partial y}{\partial r}, \frac{\partial y}{\partial \theta} \right\}$$

$$\begin{Bmatrix} dx \\ dy \end{Bmatrix} = \begin{bmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \cdot r \\ \sin \theta & r \cos \theta \end{bmatrix} = \underline{\underline{A}}$$

$$\det \underline{\underline{A}} = r \cos^2 \theta + r \sin^2 \theta = r \cdot 1 = r.$$

$$\Rightarrow \rho^2 = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-r^2} dx dy = \int_0^{2\pi} \int_0^{+\infty} e^{-r^2} \cdot r dr d\theta$$

$$= \int_0^{2\pi} \left[ \frac{-1}{2} e^{-r^2} \right]_0^{+\infty} = \pi$$

$$P^2 = \pi \rightarrow \boxed{P = \sqrt{\pi}}$$

$$P = \int_{-\infty}^{+\infty} e^{-x^2} dx = \sqrt{\pi}$$

fine!