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list of improper integrals

Canonical name ListOfImproperIntegrals

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Entry type Topic

Classification msc 40A10
Related topic ErrorFunction
Related topic SignumFunction
Related topic EulersConstant

 $Related\ topic \\ Methods Of Evaluating Improper Integrals$

Related topic AreaFunctions

Related topic ConvergenceOfIntegrals

Below, we list some http://planetmath.org/ConvergenceOfIntegralsconvergent improper integrals.

http://planetmath.org/areaundergaussiancurve1. $\int_0^\infty e^{-x^2} dx =$

 $\frac{\sqrt{\pi}}{2}$

http://planetmath.org/generalisationofgaussianintegral 2. $\int_0^\infty e^{-x^2}\cos kx\,dx = \frac{\sqrt{\pi}}{2}e^{-\frac{1}{4}k^2}$

http://planetmath.org/usingconvolutiontofindlaplacetransform3.

$$\int_0^\infty \frac{e^{-x^2}}{a^2 + x^2} \, dx = \frac{\pi}{2a} e^{a^2} \operatorname{erfc} a$$

http://planetmath.org/fresnelformulas4. $\int_0^\infty \sin x^2 \, dx = \int_0^\infty \cos x^2 \, dx = 2\pi$

http://planetmath.org/sineintegralatinfinity5. $\int_0^\infty \frac{\sin ax}{x}\,dx = (\operatorname{sgn} a)\frac{\pi}{2} \qquad (a\in\mathbb{R})$

http://planetmath.org/twoimproperintegrals6. $\int_0^\infty \left(\frac{\sin x}{x}\right)^2 dx =$

 $\frac{\pi}{2}$

http://planetmath.org/twoimproperintegrals7. $\int_0^\infty \frac{1-\cos kx}{x^2} \, dx =$

 $\frac{\pi k}{2}$

http://planetmath.org/usingresiduetheoremnearbranchpoint8. $\int_0^\infty \frac{x^{-k}}{x+1}\,dx = \frac{\pi}{\sin\pi k} \quad (0< k<1)$

 $\label{eq:http://planetmath.org/exampleofchangingvariable} \mathbf{9.} \quad \int_{-\infty}^{\infty} \frac{e^{kx}}{1 + e^x} \, dx \; = \; 0.$

$$\frac{\pi}{\sin \pi k} \quad (0 < k < 1)$$

0

http://planetmath.org/exampleofusingresiduetheorem10. $\int_0^\infty \frac{\cos kx}{x^2+1} \, dx = \frac{\pi}{2e^k}$

http://planetmath.org/laplaceintegrals11. $\int_0^\infty \frac{a\cos x}{x^2 + a^2} dx = \int_0^\infty x \sin x dx = \int_0^\infty \frac{a\cos x}{x^2 + a^2} dx$

 $\int_0^\infty \frac{x \sin x}{x^2 + a^2} \, dx = \frac{\pi}{2e^a} \quad (a > 0)$

http://planetmath.org/applicationofsineintegralatinfinity12.

$$\int_0^\infty \frac{\sin ax}{x(x^2+1)} \, dx = \frac{\pi}{2} (1 - e^{-a}) \quad (a > 0)$$

http://planetmath.org/node/922313. $\int_0^\infty e^{-x} x^{-\frac{3}{2}} \, dx \ = \ \sqrt{\pi}$

http://planetmath.org/laplacetransformoftnft14. $\int_0^\infty e^{-x} x^3 \sin x \, dx =$

 $\label{eq:http://planetmath.org/node/789115.} \int_0^\infty \left(\frac{1}{e^x-1} - \frac{1}{xe^x}\right) dx \ = \ \gamma$

http://planetmath.org/relativeofcosineintegral 16. $\int_0^\infty \frac{\cos ax^2 - \cos ax}{x} dx = \frac{\gamma + \ln a}{2} \quad (a > 0)$

http://planetmath.org/relativeofexponentialintegral 17. $\int_0^\infty \frac{e^{-ax}-e^{-bx}}{x}\,dx = \ln\frac{b}{a} \quad (a>0,\ b>0)$

http://planetmath.org/integralrelated toarcsine18. $\int_1^\infty \left(\arcsin \frac{1}{x} - \frac{1}{x} \right) dx = 1 + \ln 2 - \frac{\pi}{2}$

http://planetmath.org/exampleofimproperintegral 19. $\int_0^1 \frac{\arctan x}{x\sqrt{1-x^2}} \, dx = \frac{\pi}{2} \ln(1+\sqrt{2}) = \frac{\pi}{2} \sinh 1$

http://planetmath.org/applicationoflogarithmseries20. $\int_0^1 \frac{\ln(1+x)}{x} \, dx =$

$$\frac{\pi^2}{12}$$

21.
$$\int_{\frac{1}{2}}^{1} \frac{\ln(1-x)}{x^2} dx = -2\ln 2$$