

Here is an improper integral that is of both types.

Example: Evaluate $\int_{1/e}^{\infty} \frac{1}{x(\ln x)^2} dx$.

integrand is defined when $x \neq 0$, and
 $x > 0$ (so $\ln x$ is defined)
 $\ln x \neq 0 \rightarrow x \neq 1$

$$= \int_{-1}^{\infty} \frac{1}{u^2} du$$

substitution $u = \ln x$
 $du = \frac{1}{x} dx$

$$x = 1/e \Rightarrow u = \ln(1/e) = -\ln e = -1$$

$$x \rightarrow \infty \Rightarrow u \rightarrow \infty$$

$$= \lim_{c \rightarrow 0^-} \int_{-1}^c \frac{1}{u^2} du + \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{u^2} du + \lim_{R \rightarrow \infty} \int_1^R \frac{1}{u^2} du$$

This converges only when all three limits converge — if we know one of them diverges we don't need to calculate the other two

can be any number between 0 and ∞

$$\lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{u^2} du = \lim_{c \rightarrow 0^+} \left. -\frac{1}{u} \right|_c^1 = \lim_{c \rightarrow 0^+} -1 + \frac{1}{c} = +\infty$$

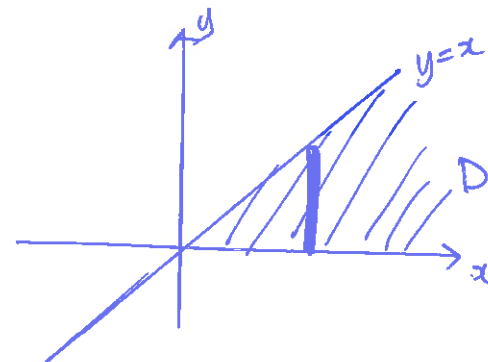
so this integral diverges,
so the original integral diverges.

Example: (type I) Evaluate $\iint_D e^{-x-y} dA$, where D is the region $0 \leq y \leq x$.

This integral is improper because D is unbounded.

$e^{-x-y} > 0$ for all (x,y) in D (in fact for all (x,y) in \mathbb{R}^2)

so we can calculate this improper integral as an iterated integral.



$$\iint_D e^{-x-y} dA = \int_0^{\infty} \int_0^x e^{-x-y} dy dx = \int_0^{\infty} -e^{-x-y} \Big|_{y=0}^{y=x} dx$$

$$= \int_0^{\infty} -e^{-2x} + e^{-x} dx$$

$$= \lim_{R \rightarrow \infty} \int_0^R -e^{-2x} + e^{-x} dx$$

$$= \lim_{R \rightarrow \infty} \left. \frac{e^{-2x}}{2} - e^{-x} \right|_0^R = 0 - \left(\frac{1}{2} - 1 \right) = \frac{1}{2}$$

Example: (type II) Evaluate $\iint_D \frac{1}{(x+y)^2} dA$, where D is the region bounded by $y = 0$, $x = 1$ and $y = x$.

This integral is improper because the integrand is not defined when $x+y=0$ i.e. at $(0,0)$.

$\frac{1}{(x+y)^2} > 0$ so we can calculate this integral using iterated integrals.

$$\int_0^1 \int_0^x \frac{1}{(x+y)^2} dy dx = \int_0^1 \int_x^{2x} \frac{1}{u^2} du dx$$

substitution:

$$u = x+y$$

$$du = dy$$

$$y=0 \rightarrow u=x$$

$$y=x \rightarrow u=2x$$

$$= \int_0^1 \left. \frac{-1}{u} \right|_{u=x}^{u=2x} dx$$

$$= \int_0^1 \left(\frac{-1}{2x} + \frac{1}{x} \right) dx$$

$$= \int_0^1 \frac{1}{2x} dx = \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{2x} dx = \lim_{c \rightarrow 0^+} \left. \frac{1}{2} \ln|x| \right|_c^1 = \lim_{c \rightarrow 0^+} 0 - \frac{1}{2} \ln c = +\infty$$

so this integral diverges. Semester 2 2017, Week 6, Page 15 of 15

