

Lecture 2

Improper Integrals

Improper integrals of Type 1

Definition 1. If $\int_a^t f(x) \, dx$ exists for every number $t \geq a$, then

$$\int_a^\infty f(x) \, dx = \lim_{T \rightarrow \infty} \int_a^T f(x) \, dx$$

provided this limit exists (as a finite number).

If $\int_t^b f(x) \, dx$ exists for every number $t \leq b$, then

$$\int_{-\infty}^b f(x) \, dx = \lim_{T \rightarrow -\infty} \int_T^b f(x) \, dx$$

provided this limit exists (as a finite number).

Definition 2. The improper integrals $\int_a^\infty f(x) \, dx$ and $\int_{-\infty}^b f(x) \, dx$ are called **convergent** if the corresponding limit exists and **divergent** if the limit does not exist.

Definition 3. If both $\int_a^\infty f(x) \, dx$ and $\int_{-\infty}^b f(x) \, dx$ are convergent, then we define

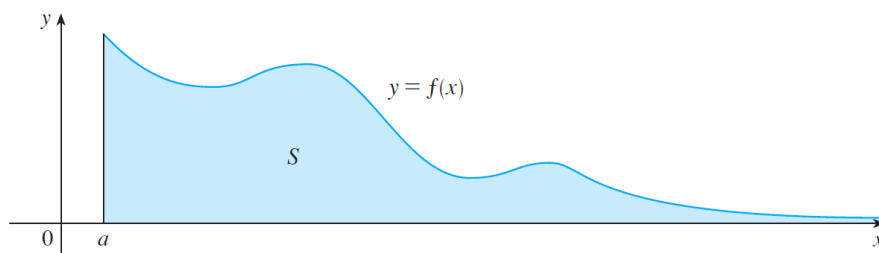
$$\int_{-\infty}^\infty f(x) \, dx = \int_a^\infty f(x) \, dx + \int_{-\infty}^a f(x) \, dx$$

and any real number a can be used.

Any of the improper integrals can be interpreted as an area provided that f is a positive function. For instance, if $f(x) \geq 0$ and the integral $\int_a^\infty f(x) \, dx$ is convergent, then we define the area of the region $S = \{(x, y) : x \geq a, 0 \leq y \leq f(x)\}$ to be

$$A(S) = \int_a^\infty f(x) \, dx.$$

This is appropriate because $\int_a^\infty f(x) \, dx$ is the limit as $t \rightarrow \infty$ of the area under the graph of f from a to t .



Example. Determine whether the integral $\int_1^{\infty} \frac{dx}{(x+2)^2}$ is convergent or divergent.

According to definition, we have

$$\int_1^{\infty} \frac{dx}{(x+2)^2} = \lim_{T \rightarrow \infty} \int_1^T \frac{dx}{(x+2)^2}.$$

We integrate to get

$$\int_1^{\infty} \frac{dx}{(x+2)^2} = \lim_{T \rightarrow \infty} \left[-\frac{1}{T+2} + \frac{1}{3} \right] = \frac{1}{3},$$

since $\lim_{T \rightarrow \infty} \frac{1}{T+2} = 0$, so the improper integral is convergent.

Example. Determine whether the integral $\int_{\pi}^{\infty} x \sin x \, dx$ is convergent or divergent.

According to definition, we have

$$\int_{\pi}^{\infty} x \sin x \, dx = \lim_{T \rightarrow \infty} \int_{\pi}^T x \sin x \, dx.$$

Using integration by parts, we obtain

$$\int_{\pi}^{\infty} x \sin x \, dx = \lim_{T \rightarrow \infty} [-T \cos T + \sin T + \pi \cos \pi - \sin \pi].$$

The limit does not exist as a finite number and so the improper integral is divergent.

Example. Determine whether the integral $\int_{-\infty}^0 \left(\frac{\pi}{2} + \arctan x \right) \, dx$ is convergent or divergent.

According to definition, we have

$$\int_{-\infty}^0 \frac{\pi}{2} + \arctan x \, dx = \lim_{T \rightarrow -\infty} \int_T^0 \frac{\pi}{2} + \arctan x \, dx.$$

Using integration by parts, we get

$$\int_{-\infty}^0 \frac{\pi}{2} + \arctan x \, dx = \lim_{T \rightarrow -\infty} \left[-\frac{\pi}{2}T - T \arctan T + \frac{1}{2} \ln(T^2 + 1) \right] = \infty,$$

hence the improper integral is divergent.

Example. Determine whether the integral $\int_{-\infty}^{\infty} \frac{dx}{x^2 - 4x + 13}$ is convergent or divergent.
Applying the definition we have

$$\int_{-\infty}^{\infty} \frac{dx}{x^2 - 4x + 13} = \lim_{T \rightarrow -\infty} \int_T^2 \frac{dx}{(x-2)^2 + 9} + \lim_{T \rightarrow \infty} \int_2^T \frac{dx}{(x-2)^2 + 9}.$$

Using the integration by substitution

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{dx}{x^2 - 4x + 13} &= \lim_{T \rightarrow -\infty} -\frac{1}{3} \arctan \frac{1}{3}(T-2) + \lim_{T \rightarrow \infty} \frac{1}{3} \arctan \frac{1}{3}(T-2) \\ &= \frac{\pi}{3}, \end{aligned}$$

so the improper integral is convergent.

Example. Determine whether the integral $\int_{-\infty}^{\infty} e^{|x|} dx$ is convergent or divergent.
According to the definition, we have

$$\int_{-\infty}^{\infty} e^{|x|} dx = \lim_{T \rightarrow -\infty} \int_T^0 e^{-x} dx + \lim_{T \rightarrow \infty} \int_0^T e^x dx.$$

We integrate to get

$$\int_{-\infty}^{\infty} e^{|x|} dx = \lim_{T \rightarrow -\infty} -1 + e^{-T} + \lim_{T \rightarrow \infty} e^T - 1 = +\infty,$$

hence the improper integral is divergent.

Proposition 1. *The improper integral $\int_a^{\infty} \frac{1}{x^p} dx$, where $a > 0$, is convergent if $p > 1$ and divergent if $p \leq 1$.*

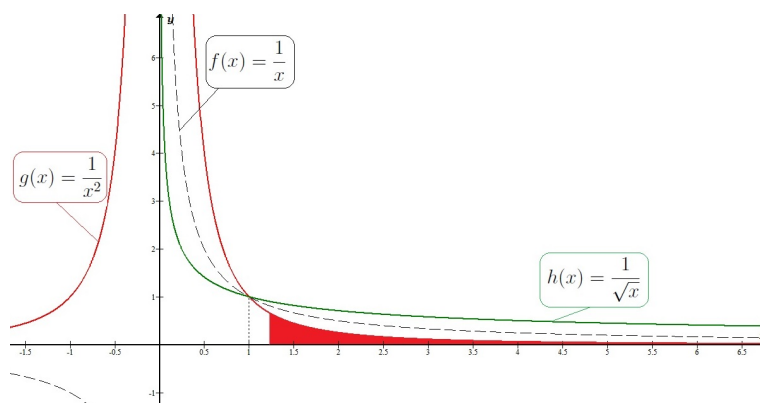
Proof. Assume that $p = 1$. Then

$$\int_a^{\infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} (\ln t - \ln a) = +\infty.$$

The limit does not exist as a finite number and so the improper integral is divergent.

Now, let us assume that $p \neq 1$. Then

$$\begin{aligned} \int_a^\infty \frac{1}{x^p} dx &= \lim_{T \rightarrow \infty} \int_a^T \frac{1}{x^p} dx \\ &= \lim_{T \rightarrow \infty} \left(\frac{1}{1-p} \left(\frac{1}{T} \right)^{p-1} - \frac{1}{1-p} \frac{1}{a^{p-1}} \right) \\ &= \begin{cases} \frac{1}{p-1} a^{1-p}, & \text{if } p > 1, \\ +\infty, & \text{if } p < 1. \end{cases} \end{aligned}$$



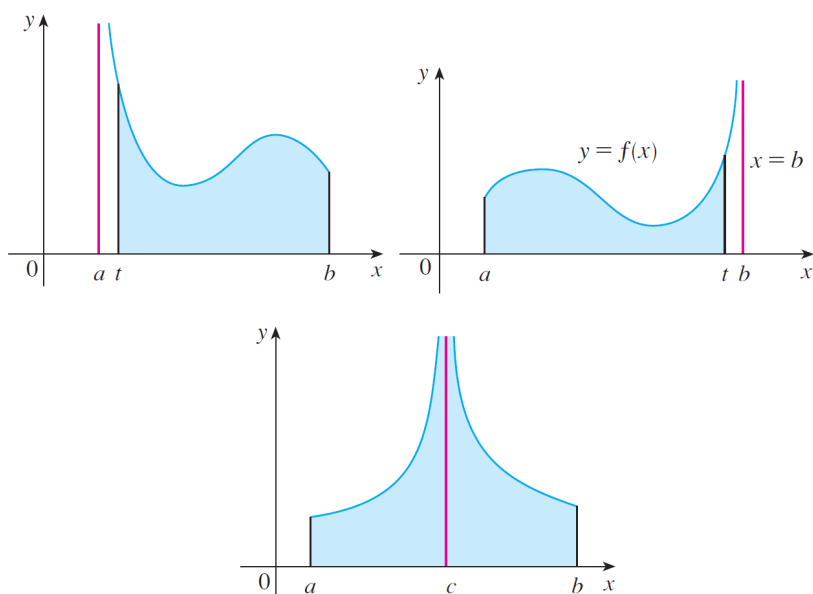
Improper integrals Type 2

Suppose that f is a positive continuous function defined on a finite interval $[a, b)$ but has a vertical asymptote at b . Let S be the unbounded region under the graph of f and above the x -axis between a and b . (For Type 1 integrals, the regions extended indefinitely in a horizontal direction. Here the region is infinite in a vertical direction.) The area of the part of S between a and t is

$$A(t) = \int_a^t f(x) dx.$$

If it happens that $A(t)$ approaches a definite number A as $t \rightarrow b^-$, then we say that the area of the region S is A and we write

$$\int_a^b f(x) dx = \lim_{t \rightarrow b^-} \int_a^t f(x) dx.$$



Definition 4. If f is continuous on $[a, b)$ and is discontinuous at b , then

$$\int_a^b f(x) \, dx = \lim_{\varepsilon \rightarrow b^-} \int_a^\varepsilon f(x) \, dx$$

if this limit exists (as a finite number).

If f is continuous on $(a, b]$ and is discontinuous at a , then

$$\int_a^b f(x) \, dx = \lim_{\varepsilon \rightarrow a^+} \int_\varepsilon^b f(x) \, dx.$$

if this limit exists (as a finite number).

The improper integral $\int_a^b f(x) \, dx$ is called **convergent** if the corresponding limit exists and **divergent** if the limit does not exist.

Definition 5. If f has a discontinuity at c , where $a < c < b$, and both $\int_a^c f(x) \, dx$ and $\int_c^b f(x) \, dx$ are convergent, then we define

$$\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx.$$

Example. Find $\int_{\frac{\pi}{2}}^{\pi} \frac{1}{\sin x} \, dx$.

Since the infinite discontinuity occurs at the right endpoint of $[\frac{\pi}{2}, \pi]$, we use the definition to get

$$\int_{\frac{\pi}{2}}^{\pi} \frac{dx}{\sin x} = \lim_{b \rightarrow \pi^-} \int_{\frac{\pi}{2}}^b \frac{dx}{\sin x} = \lim_{b \rightarrow \pi^-} \left(\ln \tan \frac{b}{2} - \ln \tan \frac{\pi}{4} \right) = \infty.$$

Thus the given improper integral is divergent.

Example. Find $\int_0^e \frac{\ln x}{x} dx$.

Since the infinite discontinuity occurs at the left endpoint of $[0, e]$, we use the definition to get

$$\int_0^e \frac{\ln x}{x} dx = \lim_{a \rightarrow 0^+} \int_a^e \frac{\ln x}{x} dx = \lim_{a \rightarrow 0^+} \left(\frac{1}{2} (\ln e)^2 - \frac{1}{2} (\ln a)^2 \right) = -\infty,$$

Thus the given improper integral is divergent.

Example. Find $\int_{-1}^0 \frac{dx}{\sqrt[5]{x^2}}$.

Since the infinite discontinuity occurs at the right endpoint of $[-1, 0]$, we use the definition to get

$$\int_{-1}^0 \frac{dx}{\sqrt[5]{x^2}} = \lim_{b \rightarrow 0^-} \int_{-1}^b \frac{dx}{\sqrt[5]{x^2}} = \lim_{b \rightarrow 0^-} \left(\frac{5}{3} b^{\frac{3}{5}} + \frac{5}{3} \right) = \frac{5}{3},$$

Thus the given improper integral is convergent.

Example. Find $\int_0^3 \frac{1}{x-1} dx$.

Observe that the line $x = 1$ is a vertical asymptote of the integrand. Since it occurs in the middle of the interval $[0, 3]$, we must use the definition with $c = 1$

$$\begin{aligned} \int_0^3 \frac{dx}{x-1} &= \int_0^1 \frac{dx}{x-1} + \int_1^3 \frac{dx}{x-1} \\ &= \lim_{b \rightarrow 1^-} \int_0^b \frac{dx}{x-1} + \lim_{a \rightarrow 1^+} \int_a^3 \frac{dx}{x-1} \\ &= \lim_{b \rightarrow 1^-} \ln |b-1| + \lim_{a \rightarrow 1^+} (\ln 2 - \ln |a-1|) = -\infty + \infty. \end{aligned}$$

This implies that the given improper integral is divergent.

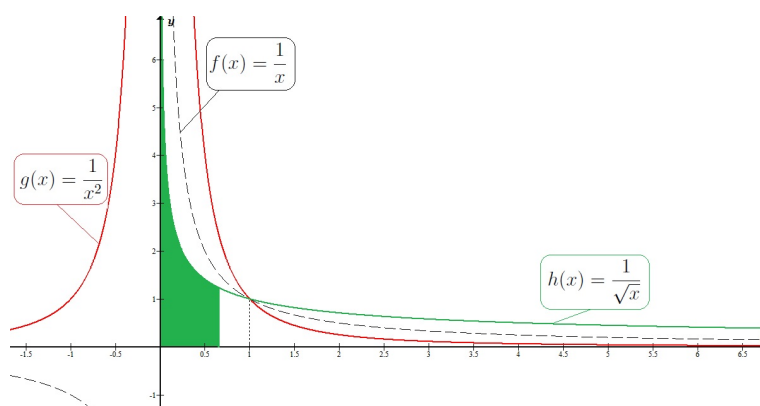
Remark 1. WARNING: If we had not noticed the asymptote $x = 1$ in the previous example and had instead confused the integral with an ordinary integral, then we might have made the following *erroneous calculation*:

$$\int_0^3 \frac{dx}{x-1} = \ln 2 - \ln 1 = \ln 2.$$

This is wrong because the integral is improper and must be calculated in terms of limits.

Remark 2. From now on, whenever you meet the symbol $\int_a^b f(x) \, dx$ you must decide, by looking at the function f on $[a, b]$, whether it is an ordinary definite integral or an improper integral.

Proposition 2. The improper integral of Type 2 $\int_0^c \frac{1}{x^p} \, dx$, where $c > 0$, is convergent if $p < 1$ and divergent if $p \geq 1$.



Proof.

- Let us assume that $p \neq 1$ and $c > 0$. Using the definition we have

$$\begin{aligned} \int_0^c \frac{dx}{x^p} &= \lim_{a \rightarrow 0^+} \int_a^c \frac{dx}{x^p} = \lim_{a \rightarrow 0^+} \left(\frac{1}{1-p} c^{-p+1} - \frac{1}{1-p} a^{-p+1} \right) \\ &= \begin{cases} \frac{1}{1-p} c^{-p+1} & \text{if } p < 1, \\ +\infty & \text{if } p > 1. \end{cases} \end{aligned}$$

- Let $p = 1$ and $c > 0$. Applying the definition we get

$$\int_0^c \frac{dx}{x^p} = \lim_{a \rightarrow 0^+} \int_a^c \frac{dx}{x^p} = \lim_{a \rightarrow 0^+} (\ln c - \ln a) = +\infty.$$

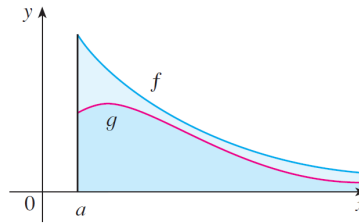
Thus the improper integral is divergent.

Comparison Test for Improper Integrals

Theorem 6. Suppose that f and g are continuous functions with $0 \leq f(x) \leq g(x)$ for $x \geq a$

- if $\int_a^\infty g(x) \, dx$ is convergent, then $\int_a^\infty f(x) \, dx$ is convergent;
- if $\int_a^\infty f(x) \, dx$ is divergent, then $\int_a^\infty g(x) \, dx$ is divergent.

If the area under the top curve $y = f(x)$ is finite, then so is the area under the bottom curve $y = g(x)$. And if the area under $y = g(x)$ is infinite, then so is the area under $y = f(x)$. Note that the reverse is not necessarily true: If $\int_a^\infty g(x) \, dx$ is convergent, $\int_a^\infty f(x) \, dx$ may or may not be convergent, and if $\int_a^\infty f(x) \, dx$ is divergent, $\int_a^\infty g(x) \, dx$ may or may not be divergent.



Proof. Consider the functions

$$F(t) = \int_a^t f(x) \, dx, \quad G(t) = \int_a^t g(x) \, dx.$$

They are defined for $t > a$. Since $f(x) \geq 0$ and $g(x) \geq 0$, both $F(t)$ and $G(t)$ are increasing. Furthermore, $g(x) \leq f(x)$ for all $x \geq a$ and therefore,

$$G(t) \leq F(t) \quad \text{for all } t > a.$$

Our assumption is that the following improper integral converges:

$$M = \int_a^\infty f(x) \, dx.$$

By definition, $M = \lim_{t \rightarrow \infty} F(t)$. Since $F(t)$ is increasing, $F(t) \leq M$ for all $t > a$. It follows that $G(t) \leq M$ for all $t > a$. Since we have shown that $G(t)$ is increasing and bounded by M , $\lim_{t \rightarrow \infty} G(t)$ exists. But this limit is equal to the desired improper integral, which proves theorem. A similar theorem is true for Type 2 integrals.

Theorem 7. Suppose that f and g are continuous on $[a, b)$ and is discontinuous at a with $0 \leq f(x) \leq g(x)$ for $x \in (a, b)$.

- If $\int_a^b g(x) \, dx$ is convergent, then $\int_a^b f(x) \, dx$ is convergent.

- If $\int_a^b f(x) \, dx$ is divergent, then $\int_a^b g(x) \, dx$ is divergent.

Example. Determine whether $\int_1^\infty \frac{(x^2+1) \, dx}{x^4+x^2+1}$ converges or diverges.

By the Comparison Theorem since $0 \leq \frac{(x^2+1)}{x^4+x^2+1} \leq \frac{1}{x^2}$ and

$$\int_1^\infty \frac{1}{x^2} \, dx$$

is convergent, thus the integral $\int_1^\infty \frac{(x^2+1)}{x^4+x^2+1} \, dx$ is also convergent.

Example. Determine whether $\int_2^\infty \frac{(\sqrt{2}+\cos x)}{\sqrt{x}-1} \, dx$ converges or diverges.

Since $0 \leq \frac{(\sqrt{2}-1)}{\sqrt{x}} \leq \frac{(\sqrt{2}+\cos x)}{\sqrt{x}-1}$ and

$$\int_2^\infty \frac{\sqrt{2}-1}{\sqrt{x}} \, dx$$

is divergent, thus by the Comparison Theorem the given integral is also divergent.

Example. Determine whether $\int_0^{\sqrt{2}} \frac{1}{\sqrt{x}} \arctan \frac{1}{x} \, dx$ converges or diverges.

Since $0 \leq \frac{1}{\sqrt{x}} \arctan \frac{1}{x} \leq \frac{\pi}{2} \cdot \frac{1}{\sqrt{x}}$ and

$$\int_0^{\sqrt{2}} \frac{1}{\sqrt{x}} \, dx$$

is convergent, thus by the Comparison Theorem the given integral is also convergent.

Example. Determine whether $\int_0^2 \frac{e^x}{x^3} \, dx$ converges or diverges.

Since $0 \leq \frac{1}{x^3} \leq \frac{e^x}{x^3}$ and

$$\int_0^2 \frac{e^2}{x^3} \, dx$$

is divergent, thus by the Comparison Theorem the given integral is also divergent.

Limit Comparison Test

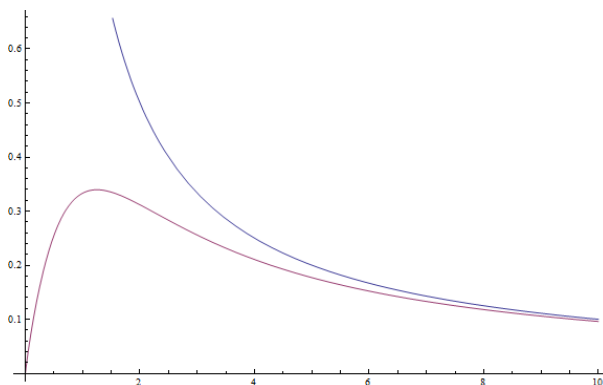
A useful method for demonstrating the convergence or divergence of an improper integral is comparison to an improper integral with a simpler integrand. However, often a direct comparison to a simple function does not yield the inequality we need. For example, consider the following improper integral:

$$\int_1^{\infty} \frac{x}{x^2 + \sqrt{x} + 1} dx.$$

Estimating the degree, we see that $\frac{x}{x^2 + \sqrt{x} + 1} \approx \frac{1}{x}$ and we expect the improper integral to diverge. If we plot the functions, we find that

$$\frac{x}{x^2 + \sqrt{x} + 1} \leq \frac{1}{x} \quad x \geq 1$$

so that we cannot directly compare our integral to that of $\frac{1}{x}$ to show it diverges.



One trick is to find some constant C so that

$$C \frac{1}{x} \leq \frac{x}{x^2 + \sqrt{x} + 1} \quad x \geq 1.$$

The value of C , in practice, has no effect on our conclusion and takes work to find. The **limit comparison test** is a result which makes precise the notion of two functions growing at the same rate and reduces the process of finding some constant C to the computation of a single, often easy limit.

Theorem 8. Suppose that f and g are continuous and positive functions defined on $[a, \infty)$ such that

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = k, \quad \text{where } k \in (0, \infty),$$

then $\int_a^{\infty} g(x) dx$ converges if and only if $\int_a^{\infty} f(x) dx$ converges.

A similar theorem is true for Type 2 integrals.

Theorem 9. Suppose that f and g are continuous and positive functions defined on $(a, b]$ such that

$$\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = k, \text{ gdzie } k \in (0, \infty),$$

then $\int_a^b g(x) \, dx$ converges if and only if $\int_a^b f(x) \, dx$ converges.

Proof. Since our functions are both positive, the limit c must be positive. We may choose x_0 close to b such that for $x > x_0$, we have

$$\frac{c}{2} < \frac{f(x)}{g(x)} < \frac{3c}{2}.$$

For any y in the interval $[x_0, b)$ we have

$$\int_{x_0}^y f(x) \, dx = \int_{x_0}^y \frac{f(x)}{g(x)} g(x) \, dx,$$

and then we deduce

$$0 < \frac{c}{2} \int_{x_0}^y g(x) \, dx < \int_{x_0}^y \frac{f(x)}{g(x)} g(x) \, dx < \frac{3c}{2} \int_{x_0}^y g(x) \, dx.$$

Taking limits as $y \rightarrow \infty$ we have

$$0 < \frac{c}{2} \int_{x_0}^{\infty} g(x) \, dx < \int_{x_0}^{\infty} \frac{f(x)}{g(x)} g(x) \, dx < \frac{3c}{2} \int_{x_0}^{\infty} g(x) \, dx.$$

Now we apply comparison: if $\int_{x_0}^{\infty} g(x) \, dx$ converges, then the above inequalities show that $\int_{x_0}^{\infty} f(x) \, dx$ does as well (here we are using $f(x) > 0$ and $g(x) > 0$). If $\int_{x_0}^{\infty} g(x) \, dx$ diverges, then the second inequality shows $\int_{x_0}^{\infty} f(x) \, dx$ diverges as well. We assumed both functions were continuous on $[a, \infty)$ so integrating from x_0 instead of a does not affect convergence. Hence, $\int_a^{\infty} f(x) \, dx$ and $\int_a^{\infty} g(x) \, dx$ either both converge or both diverge.

Example. We want to determine the convergence of $\int_5^{\infty} \frac{x^2}{\sqrt{x^5-3}} \, dx$.

Let $f(x) = \frac{x^2}{\sqrt{x^5-3}}$ and $g(x) = x^{-\frac{1}{2}}$. Then

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \lim_{x \rightarrow \infty} \frac{x^{\frac{5}{2}}}{\sqrt{x^5-3}} = 1.$$

Moreover, $\int_5^{\infty} x^{-\frac{1}{2}} \, dx$ is divergent, thus $\int_5^{\infty} \frac{x^2}{\sqrt{x^5-3}} \, dx$ is also divergent.

Example. We want to determine the convergence of $\int_0^1 \frac{dx}{\arcsin^2 x}$.

Let $f(x) = \frac{1}{\arcsin^2 x}$ and $g(x) = \frac{1}{x^2}$. Then

$$\lim_{x \rightarrow 0^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0^+} \frac{x^2}{\arcsin^2 x} = 1.$$

Moreover, $\int_0^1 \frac{1}{x^2} dx$ is divergent, hence $\int_0^1 \frac{dx}{\arcsin^2 x}$ is also divergent.

Example. We want to determine the convergence of $\int_{\frac{\pi}{2}}^{\pi} \frac{dx}{\sqrt[3]{\cos x}}$.

Let $f(x) = \frac{1}{\sqrt[3]{\cos x}}$ and $g(x) = \frac{1}{\sqrt[3]{x - \frac{\pi}{2}}}$. Then

$$\lim_{x \rightarrow \frac{\pi}{2}^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow \frac{\pi}{2}^+} \frac{\sqrt[3]{x - \frac{\pi}{2}}}{\sqrt[3]{\cos x}} = 1.$$

Moreover, $\int_{\frac{\pi}{2}}^{\pi} \frac{dx}{\sqrt[3]{x - \frac{\pi}{2}}}$ is convergent, thus $\int_{\frac{\pi}{2}}^{\pi} \frac{dx}{\sqrt[3]{\cos x}}$ is also convergent.