

Improper integrals of type 1: When the upper or lower or both limits of the integral are infinite. In such cases we have

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

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

If the limit converges to some finite number we say the given improper **integral converges**, otherwise we say the given improper **integral diverges**.

When both limits are infinite we choose some point c on the real line and write the integral as a sum of two improper integrals. Then we have

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{a \rightarrow -\infty} \int_a^c f(x) dx + \lim_{b \rightarrow \infty} \int_c^b f(x) dx .$$

Such an integral is said to converge if both the limits in the sum converge. Otherwise, we say the improper integral diverges.

Example 1. Evaluate the integral $\int_1^{\infty} \frac{dx}{x^2}$.

Example 2. Evaluate the integral $\int_0^{\infty} \frac{dx}{(x+2)^{3/2}}$.

Example 3. Evaluate the integral $\int_{-\infty}^1 \frac{dx}{(3-x)^{5/3}}$.

Example 4. Find the area bounded by the curve $y = 1/\sqrt{x}$, $x = 1$ and the coordinate axes.

Example 5. Evaluate the integral $\int_1^{\infty} \frac{dx}{\sqrt{x}}$.

Improper integrals of type 2. When the integrand is discontinuous at some point in the interval of integration.

Suppose $f(x)$ is discontinuous at $x = a$. Then

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

Suppose $f(x)$ is discontinuous at $x = b$. Then

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

Suppose $f(x)$ is discontinuous at $x = c$ where $a < c < b$. Then

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx = \lim_{t \rightarrow c^-} \int_a^t f(x) dx + \lim_{t \rightarrow c^+} \int_t^b f(x) dx$$

Example 6. Evaluate the integral $\int_{-1}^2 \frac{dx}{(x-1)^2} dx$.