Vv156 Lecture 22

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November 22, 2018

- Up to now, we have implicitly restricted ourselves to definite integrals

$$\int_a^b f(x)\,dx$$

that have the following 2 properties:

1. The domain of integration

$$\mathcal{I} = \boxed{[a, b]}$$

is finite, that is, a and b are finite.

Q: Do you know what the other is?

2. The integrand

$$f(x)$$

is continuous in $\mathcal{I}$ or has only

a finite number of removable or jump discontinuities in $\mathcal{I}$.

- In practice, we have problems fail to meet one or both requirements. e.g.

$$\int_1^\infty \frac{1}{x^2}\,dx \neq \left[\frac{-1}{x}\right]_1^\infty \qquad \int_{-1}^1 \frac{1}{x^2}\,dx \neq \left[\frac{-1}{x}\right]_{-1}^1 \qquad \int_{-\infty}^\infty \frac{1}{x^2}\,dx \neq \left[\frac{-1}{x}\right]_{-\infty}^\infty$$

- Such integrals are said to be improper, and are defined as the limit of a limit

Q: Why we have been avoiding those definite integrals.

- Even the following generalisation is *NOT* applicable to those integrals.

The Fundamental Theorem of Calculus Part-I Evaluation

If f is piecewise continuous on $[a, b]$, then

$$\int_a^b f(x)dx = F(b) - F(a),$$

where F is an antiderivative of f.

Definition

- The improper integral of f over the interval $[a, \infty)$ is defined to be

$$\int_a^{\infty} f(x)\,dx = \lim_{b\to\infty} \int_a^b f(x)\,dx$$

- The improper integral of f over the interval $(-\infty, b]$ is defined to be

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

- The improper integral of f over the interval $(-\infty, \infty)$ is defined to be

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

where c is any real number.

- The integral is said to be convergent if the limit exists, divergent otherwise.

Exercise

(a) Evaluate

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

(b) Find the area of the region between the curves

$$y = \frac{1}{x^2}, \qquad x = 1, \qquad y = 0$$

(c) Evaluate

$$\int_{-\infty}^\infty e^{-|x|}\,dx$$

(d) Evaluate

$$\int_{-\infty}^\infty \cos x\,dx$$

Definition

- If f is continuous on $[a, b)$, but have an infinite discontinuity at b

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

- If f is continuous on $(a, b]$, and have an infinite discontinuity at a,

$$\int_a^b f(x)\,dx = \lim_{k\to a^+}\int_k^b f(x)\,dx$$

- If f is continuous on $[a, b]$, except for an infinite discontinuity at $c \in (a, b)$,

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

- The integral is said to be convergent if the limit exists, divergent otherwise.

Exercise

(a) Evaluate

$$\int_{-1}^{1} \frac{1}{x^2}\, dx$$

(b) Evaluate

$$\int_{1}^{4} \frac{dx}{(x-2)^{2/3}}$$

(c) For what values of p does the integral $\displaystyle\int_{1}^{\infty} \frac{dx}{x^p}$ converges?

(d) Evaluate

$$\int_{-1}^{1} \frac{1}{x}\, dx$$

Q: What are the regions the following integrals corresponding to

$$\int_{-\infty}^{\infty} \cos x\, dx \qquad \text{and} \qquad \int_{-1}^{1} \frac{1}{x}\, dx$$

- The area of the regions corresponding to the following integrals are undefined

$$\int_{-\infty}^{\infty} \cos x \, dx \qquad \text{and} \qquad \int_{-1}^{1} \frac{1}{x} \, dx$$

since both integrals are divergent.

- The same can be said to the area of any region with a divergent integral.
- The improper integral of f over the interval $(-\infty, \infty)$ is convergent

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

if and only if both integrals on the right-hand side are convergent.

- The same can be said about infinite discontinuity. If f is continuous on the interval $[a, b]$, except for an essential discontinuity at $c \in (a, b)$,

$$\int_{a}^{b} f(x) \, dx = \int_{a}^{c} f(x) \, dx + \int_{c}^{b} f(x) \, dx$$

converges if and only if both integrals on the right-hand side converge.

- Sometimes it is impossible to find the exact value of an improper integral and yet it is important to know whether it is convergent or divergent.

Comparison Test

Suppose that f and g are continuous functions with the fact

$$f(x) \geq g(x) \geq 0 \qquad \text{for} \quad x \geq 0$$

then

$$\int_a^\infty f(x)\,dx \text{ being convergent implies that } \int_a^\infty g(x)\,dx \text{ is convergent.}$$

and

$$\int_a^\infty g(x)\,dx \text{ being divergent implies that } \int_a^\infty f(x)\,dx \text{ is divergent.}$$

Exercise

Show that $\int_0^\infty e^{-x^2}\,dx$ is convergent.

- Recall the question on the work required to send an astronaut from the surface of the earth to the International Space Station.
- We have the following formula for the work done,

$$W = \int_{r_0}^{r_1} \frac{k}{r^2}\, dr = \left[-\frac{k}{r}\right]_{r_0}^{r_1} = -\frac{k}{r_1} + \frac{k}{r_0}$$

- Notice that as r_1 increases indefinitely,

$$W = \lim_{r_1 \to \infty} \left(-\frac{k}{r_1} + \frac{k}{r_0}\right) = \frac{k}{r_0}$$

Q: What does this improper integral represent?

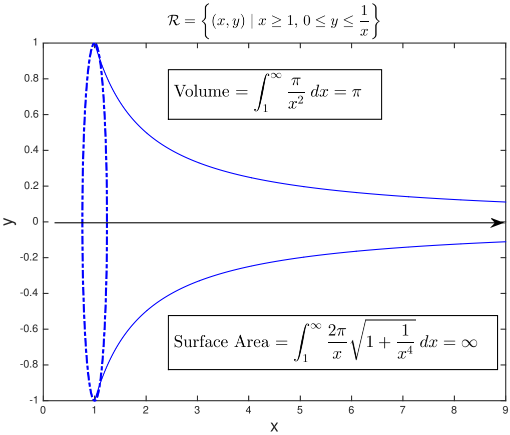
Q: Are you surprised that this improper integral is convergent?

- Consider rotating the following region about the x-axis.

$$\mathcal{R} = \left\{(x, y) \mid x \geq 1,\, 0 \leq y \leq \frac{1}{x}\right\}$$

Q: What is the volume of the resulting solid? How about the surface area?

Q: What is the apparent contradiction?



Q: Why there is no contradiction mathematically?

- The surface is shown in the figure and is known as Gabriel's horn.