

MATHEMATICAL ANALYSIS I TUTORING

10TH WEEK

INTEGRAL FUNCTION - FUNDAMENTAL THEOREM OF INTEGRAL CALCULUS- IMPROPER INTEGRALS

PROPOSED EXERCISES - SOLUTIONS

1. Compute the following definite integrals

a) $\int_{-1}^2 x \log(1 + |x + 1|) dx = \frac{9}{4}$

Note that the integrand function is continuous in $[-1, 2]$, and thus integrable on such interval; moreover

$$x \log(1 + |x + 1|) = \begin{cases} x \log(1 + x + 1) & \text{if } x \geq -1 \\ x \log(1 - x - 1) & \text{if } x < -1 \end{cases} = \begin{cases} x \log(2 + x) & \text{if } x \geq -1 \\ x \log(-x) & \text{if } x < -1 \end{cases}$$

Hence:

$$\begin{aligned} \int_{-1}^2 x \log(1 + |x + 1|) dx &= \int_{-1}^2 x \log(2 + x) dx \\ &= \left[\frac{x^2}{2} \log(2 + x) \right]_{-1}^2 - \frac{1}{2} \int_{-1}^2 x^2 \frac{1}{2 + x} dx \\ &= \left[\frac{2^2}{2} \log(2 + 2) - 0 \right] - \frac{1}{2} \int_0^2 \frac{x^2 - 4 + 4}{2 + x} dx \\ &= 2 \log 4 - \frac{1}{2} \int_{-1}^2 \frac{x^2 - 4}{2 + x} dx - \frac{1}{2} \int_{-1}^2 \frac{4}{2 + x} dx \\ &= 2 \log 4 - \frac{1}{2} \int_{-1}^2 (x - 2) dx - \frac{1}{2} \int_{-1}^2 \frac{4}{2 + x} dx \\ &= 2 \log 4 - \frac{1}{2} \left[\frac{(x - 2)^2}{2} \right]_{-1}^2 - 2 [\log(x + 2)]_{-1}^2 \\ &= 2 \log 4 - \frac{1}{2} \left[-\frac{(-3)^2}{2} \right] - 2 \log 4 = \frac{9}{4} \end{aligned}$$

b) $\int_e^{e^2} \frac{-1 + 2 \log x}{x (1 + \log x) \log x} dx$

Note that the integrand function is continuous in $I=[e, e^2]$, since the denominator is zero only outside I ; thus it is integrable on I .

Apply the substitution $\log x = t$, then $x = e^t$, $dx = e^t dt$.

The integration interval $x \in [e, e^2]$ becomes $t \in [1, 2]$. Therefore:

$$\int_e^{e^2} \frac{-1 + 2 \log x}{x (1 + \log x) \log x} dx = \int_1^2 \frac{-1 + 2t}{e^t (1 + t)t} e^t dt = \int_1^2 \frac{-1 + 2t}{(1 + t)t} dt$$

$$\frac{-1 + 2t}{(1 + t)t} = \frac{A}{(1 + t)} + \frac{B}{t}$$

Multiply by $(1 + t)$

$$\frac{-1 + 2t}{(1 + t)t}(1 + t) = \frac{A}{(1 + t)}(1 + t) + \frac{B}{t}(1 + t) \Rightarrow \frac{-1 + 2t}{t} = A + \frac{B}{t}(1 + t)$$

Compute in $t = -1$, then $A = \frac{-3}{-1} = 3$.

Multiply by t

$$\frac{-1 + 2t}{(1 + t)t}t = \frac{A}{(1 + t)}t + \frac{B}{t}t \Rightarrow \frac{-1 + 2t}{(1 + t)} = \frac{A}{(1 + t)}t + B$$

In $t = 0$ we have $B = -1$. Thus:

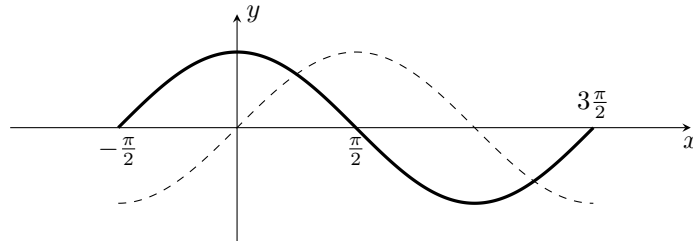
$$\begin{aligned}\int_1^2 \frac{-1+2t}{(1+t)t} dt &= \int_1^2 \frac{3}{(1+t)} dt - \int_1^2 \frac{1}{t} dt \\ &= [3 \log |1+t| - \log |t|]_1^2 \\ &= 3 \log 3 - \log 2 - 3 \log 2 = 3 \log 3 - 4 \log 2 = \log \frac{27}{16}\end{aligned}$$

c) $\boxed{\int_{-3}^{-1} \frac{2}{x^2 + 6x + 1} dx}$

Note that the integrand function is continuous in $[-3, -1]$ (since the denominator is zero only outside the interval), therefore it is integrable on $[-3, -1]$; applying simple fractions $\frac{2}{x^2 + 6x + 1} = \frac{1}{\sqrt{8}} \left(\frac{1}{x+3-\sqrt{8}} - \frac{1}{x+3+\sqrt{8}} \right)$; hence:

$$\begin{aligned}\int_{-3}^{-1} \frac{2}{x^2 + 6x + 1} dx &= \frac{1}{\sqrt{8}} \int_{-3}^{-1} \left(\frac{1}{x+3-\sqrt{8}} - \frac{1}{x+3+\sqrt{8}} \right) dx \\ &= \frac{1}{\sqrt{8}} \left[\log \left| \frac{x+3-\sqrt{8}}{x+3+\sqrt{8}} \right| \right]_{-3}^{-1} \\ &= \frac{1}{\sqrt{8}} \log \left| \frac{1-\sqrt{2}}{1+\sqrt{2}} \right| = \frac{\sqrt{2}}{4} \log(\sqrt{2}-1)^2 = \frac{\sqrt{2}}{2} \log(\sqrt{2}-1)\end{aligned}$$

d) $\boxed{\int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} (x+1)^2 |\cos x| dx = -4 + 4\pi + 3\pi^2}$



$$(x+1)^2 |\cos x| = \begin{cases} (x+1)^2 \cos x & \text{if } -\frac{\pi}{2} \leq x \leq \frac{\pi}{2} \\ -(x+1)^2 \cos x & \text{if } -\frac{\pi}{2} \leq x \leq -3\frac{\pi}{2} \end{cases}$$

Therefore:

$$\begin{aligned}\int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} (x+1)^2 |\cos x| dx &= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (x+1)^2 \cos x dx - \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} (x+1)^2 \cos x dx \\ &= 2 \int_0^{\frac{\pi}{2}} (x+1)^2 \cos x dx - \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} (x+1)^2 \cos x dx\end{aligned}$$

Compute the indefinite integral

$$\begin{aligned}\int (x+1)^2 \cos x dx &= (x+1)^2 \sin x - \int 2(x+1) \sin x dx \\ &= (x+1)^2 \sin x + \left(2(x+1) \cos x - \int 2 \cos x dx \right) \\ &= (x+1)^2 \sin x + 2(x+1) \cos x - 2 \sin x \\ &= (x^2 + 2x - 1) \sin x + 2(x+1) \cos x\end{aligned}$$

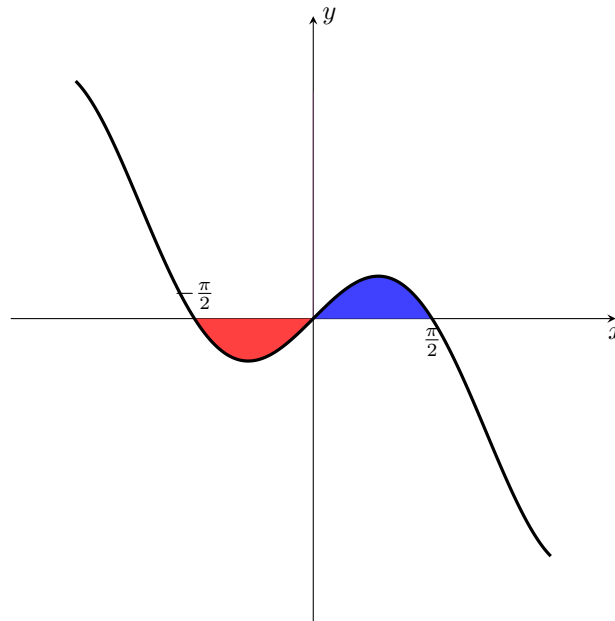
Thus:

$$\begin{aligned}
 \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} (x+1)^2 |\cos x| \, dx &= 2 \left[(x^2 + 2x - 1) \sin x + 2(x+1) \cos x \right]_0^{\frac{\pi}{2}} - \left[(x^2 + 2x - 1) \sin x + 2(x+1) \cos x \right]_{\frac{\pi}{2}}^{\frac{3\pi}{2}} \\
 &= 2 \left(\frac{\pi^2}{4} + 2\frac{\pi}{2} - 1 - 2 \right) - \left(-\frac{9\pi^2}{4} - 6\frac{\pi}{2} + 1 - \left(\frac{\pi^2}{4} + 2\frac{\pi}{2} - 1 \right) \right) \\
 &= 3\pi^2 + 6\pi - 8
 \end{aligned}$$

2. Calculate the area between the x -axis and the following functions:

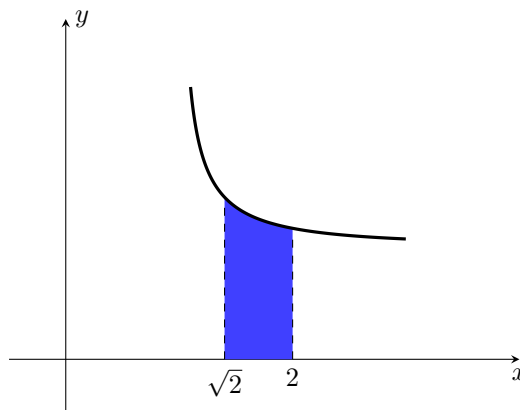
$$f(x) = x \cos x, \quad -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}; \quad g(x) = \frac{x}{\sqrt{x^2 - 1}}, \quad x \in [\sqrt{2}, 2]$$

$$f(x) = x \cos x, \quad -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}$$



$$\begin{aligned}
 \text{Area} &= \int_{-\frac{\pi}{2}}^{+\frac{\pi}{2}} |x \cos x| \, dx = 2 \int_0^{+\frac{\pi}{2}} x \cos x \, dx \\
 &= 2 [x \sin(x) + \cos(x)]_0^{\frac{\pi}{2}} = \pi - 2
 \end{aligned}$$

$$f(x) = \frac{x}{\sqrt{x^2 - 1}}, \quad x \in [\sqrt{2}, 2]$$



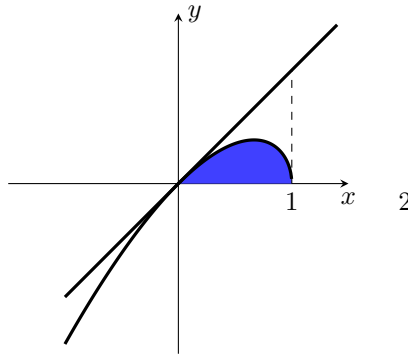
$$\begin{aligned}
\text{Area} &= \int_{\sqrt{2}}^2 \left| \frac{x}{\sqrt{x^2-1}} \right| dx \\
&= \int_{\sqrt{2}}^2 \frac{x}{\sqrt{x^2-1}} dx \\
&= \left[\sqrt{x^2-1} \right]_{\sqrt{2}}^2 = \sqrt{3} - 1
\end{aligned}$$

3. Calculate the area of the following 2-dimensional sets

$$A = \{(x, y) \in \mathbb{R}^2, 0 \leq x \leq 1, 0 \leq y \leq x\sqrt{1-x}\}$$

$$B = \{(x, y) \in \mathbb{R}^2 : 0 \leq x \leq \frac{\pi}{3}, 0 \leq y \leq \sin^3 x \cos^2 x\}$$

$$A = \{(x, y) \in \mathbb{R}^2, 0 \leq x \leq 1, 0 \leq y \leq x\sqrt{1-x}\}$$



Since the integrand function is positive on $[0, 1]$, we have:

$$\text{Area}(A) = \int_0^1 |x\sqrt{1-x}| dx = \int_0^1 x\sqrt{1-x} dx$$

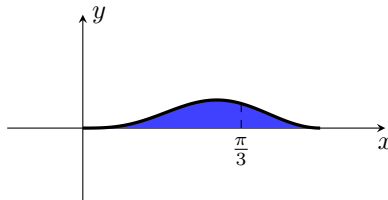
Compute the indefinite integral $\int x\sqrt{1-x} dx$ with the substitution $\sqrt{1-x} = t$, then $x = 1 - t^2$ and $dx = -2t dt$; therefore

$$\int x\sqrt{1-x} dx = \int t(1-t^2)(-2t) dt = \int (2t^4 - 2t^2) dt = \frac{2}{5}t^5 - \frac{2}{3}t^3$$

It follows that

$$\int_0^1 x\sqrt{1-x} dx = \left[\frac{2}{5}(\sqrt{1-x})^5 - \frac{2}{3}(\sqrt{1-x})^3 \right]_0^1 = \frac{4}{15}$$

$$B = \{(x, y) \in \mathbb{R}^2 : 0 \leq x \leq \frac{\pi}{3}, 0 \leq y \leq \sin^3 x \cos^2 x\}$$



$$\begin{aligned}
\text{Area}(B) &= \int_0^{\frac{\pi}{3}} \sin^3 x \cos^2 x \, dx \\
&= \int_0^{\frac{\pi}{3}} \sin x \sin^2 x \cos^2 x \, dx \\
&= \int_0^{\frac{\pi}{3}} \sin x (1 - \cos^2 x) \cos^2 x \, dx \\
&= \int_0^{\frac{\pi}{3}} (\sin x \cos^2 x - \sin x \cos^4 x) \, dx \\
&= \left[-\frac{\cos^3 x}{3} + \frac{\cos^5 x}{5} \right]_0^{\frac{\pi}{3}} = -\frac{\frac{1}{8} - 1}{3} + \frac{\frac{1}{16} - 1}{5} \\
&= \frac{47}{480}
\end{aligned}$$

4. Let $f(x) = \sin^3 x \cos^2 x$. Compute the integral average μ of f on the interval $\left[0, \frac{\pi}{3}\right]$; determine whether there exists a point $c \in \left[0, \frac{\pi}{3}\right]$ such that $f(c) = \mu$.

By definition $\mu = \frac{\int_0^{\pi/3} \sin^3 x \cos^2 x \, dx}{\pi/3}$. It holds:

$$\int \sin^3 x \cos^2 x \, dx = \int \sin x (1 - \cos^2 x) \cos^2 x \, dx = \int (\sin x \cos^2 x - \sin x \cos^4 x) \, dx = -\frac{1}{3} \cos^3 x + \frac{1}{5} \cos^5 x + c$$

Thus

$$\mu = \frac{3}{\pi} \left[-\frac{1}{3} \cos^3 x + \frac{1}{5} \cos^5 x \right]_0^{\pi/3} = \frac{47}{160\pi}$$

There exists a point $c \in \left[0, \frac{\pi}{3}\right]$ such that $f(c) = \mu$, since $f(x)$ is continuous on $\left[0, \frac{\pi}{3}\right]$.

5. Consider the function $f(x) = \begin{cases} |x| & \text{se } -1 \leq x < 1 \\ 16 - x^2 & \text{se } 1 \leq x \leq 3. \end{cases}$
- a) Calculate the average value μ of f on the interval $[-1, 3]$.

By definition of integral average

$$\mu = \frac{1}{3 - (-1)} \int_{-1}^3 f(x) \, dx = \frac{1}{4} \left(\int_{-1}^1 |x| \, dx + \int_1^3 (16 - x^2) \, dx \right) = \frac{1}{4} \left(2 \int_0^1 x \, dx + \left[16x - \frac{x^3}{3} \right]_1^3 \right) = \frac{73}{12}.$$

- b) Determine whether there exists a point $c \in [-1, 3]$ such that $f(c) = \mu$.

Since $f(x)$ is not continuous on $[-1, 3]$, we cannot apply the integral mean value Theorem to state the existence of a point c with the required properties.

Check directly if μ belongs to the image of f .

Verify that $\text{Im}(f) = [0, 1) \cup [7, 15]$. Since $1 < \frac{73}{12} < 7$, $\mu \notin \text{Im}(f)$ and there is no $c \in [-1, 3]$ such that $f(c) = \mu$.

6. Given the integral function $F(x) = \int_1^x e^{-t^2} \, dt$

- a) Verify that $F(x)$ is invertible on \mathbf{R} ; compute $(F^{-1})'(0)$.

$$F'(x) = e^{-x^2} > 0, \forall x \in \mathbb{R}$$

F is strictly monotone increasing and thus invertible on \mathbb{R} .

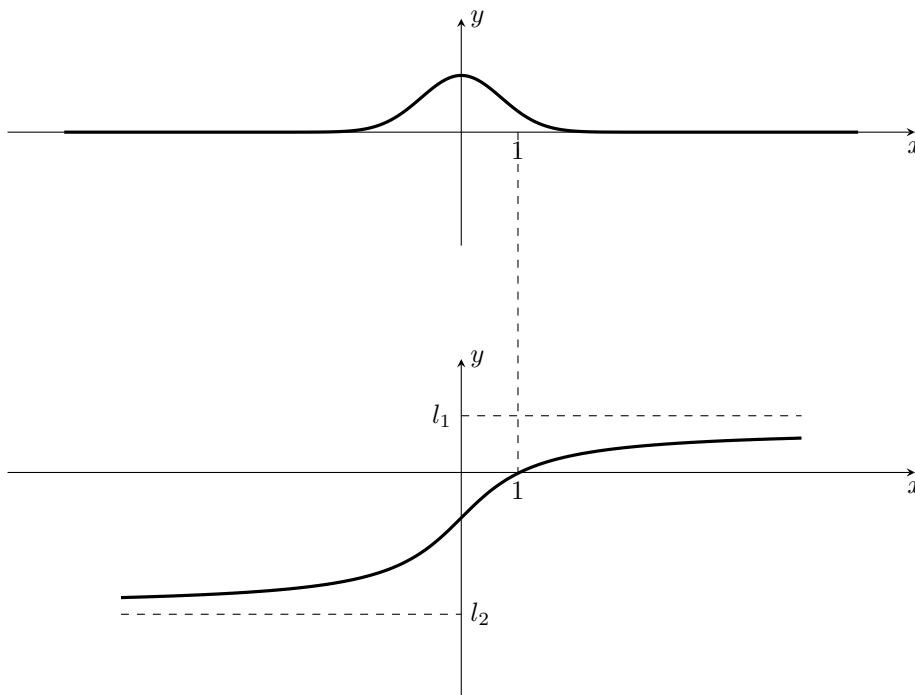
$$F(1) = 0 \Rightarrow F^{-1}(0) = 1$$

$$F'(x) = e^{-x^2} \Rightarrow F'(1) = e^{-1}$$

$$(F^{-1})'(0) = \frac{1}{F'(1)} = \frac{1}{e^{-1}} = e$$

b) Draw the graph of $f(x) = e^{-x^2}$ and a qualitative graph for $F(x)$.

- The integrand function is defined on \mathbb{R} and it is integrable on \mathbb{R} , thus $\text{Dom} F = \mathbb{R}$.
- $F(1) = 0$
- for $x > 1$ the definite integral $\int_1^x e^{-t^2} dt$ is the area of the region between the x -axis and the positive function; hence the integral is positive and $F(x) > 0$ for $x > 1$.
for $x < 1$ it holds $F(x) = \int_1^x e^{-t^2} dt = -\int_x^1 e^{-t^2} dt$ that is $F(x) < 0$ for $x < 1$
- F is strictly monotone increasing on \mathbb{R} .
- $F''(x) = f'(x) = -2xe^{-x^2}$
for $x < 0$ $f' > 0 \Rightarrow f$ increasing $\Rightarrow F$ convex
for $x > 0$ $f' < 0 \Rightarrow f$ decreasing $\Rightarrow F$ concave
 $f' = 0 \Rightarrow f$ critical point $\Rightarrow F$ has an inflection point in $x = 0$



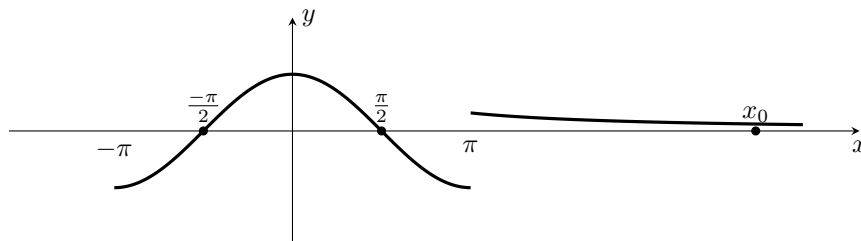
c) Say if $F(x)$ has horizontal asymptotes.

- $\lim_{x \rightarrow +\infty} F(x)$ We study the convergence of the improper integral $\int_1^{+\infty} e^{-t^2} dt$: apply Comparison Theorem and note that $e^{-x^2} < \frac{1}{x^2}$ for every x .
The integral $\int_1^{+\infty} \frac{1}{x^2} dx$ is convergent, then by comparison also $\int_1^{+\infty} e^{-t^2} dt$ is convergent to some $l_1 > 0$: $\lim_{x \rightarrow +\infty} F(x) = l_1$.
- $\lim_{x \rightarrow -\infty} F(x)$ As before: the integral $\int_1^{-\infty} \frac{1}{x^2} dx = -\int_{-\infty}^1 \frac{1}{x^2} dx$ is convergent, then by comparison also $\int_1^{-\infty} e^{-t^2} dt$ converges to some $l_2 < 0$: $\lim_{x \rightarrow -\infty} F(x) = l_2$
Thus $F(x)$ has a right horizontal asymptote (the line $y = l_1$) and a left horizontal asymptote (the line $y = l_2$).

7. Let $f(x) = \begin{cases} \cos x & \text{if } -\pi \leq x \leq \pi \\ \frac{1}{x} & \text{if } x > \pi \end{cases}$. Say if f is locally integrable on $[-\pi, +\infty[$.

Let $F(x) = \int_{\frac{\pi}{2}}^x f(t) dt$. Draw a qualitative graph of $F(x)$.

The integrand function f is integrable on $[-\pi, +\infty[$ and thus F is continuous on \mathbb{R} .



- $F\left(\frac{\pi}{2}\right) = 0$

- $F'(x) = f(x) = \begin{cases} \cos x & \text{if } -\pi \leq x \leq \pi \\ \frac{1}{x} & \text{if } x > \pi \end{cases}$

for $-\pi < x < -\frac{\pi}{2}$ it holds $f < 0 \Rightarrow F$ decreasing

for $-\frac{\pi}{2} < x < \frac{\pi}{2}$ it holds $f > 0 \Rightarrow F$ increasing

for $\frac{\pi}{2} < x < \pi$ it holds $f < 0 \Rightarrow F$ decreasing

for $x > \pi$ it holds $f > 0 \Rightarrow F$ increasing

$\lim_{x \rightarrow \pi^-} F(x) = \lim_{x \rightarrow \pi^-} \cos(x) = -1$, $\lim_{x \rightarrow \pi^+} F(x) = \lim_{x \rightarrow \pi^+} \frac{1}{x} = \frac{1}{\pi} \Rightarrow F$ has a corner point in $x = \pi$.

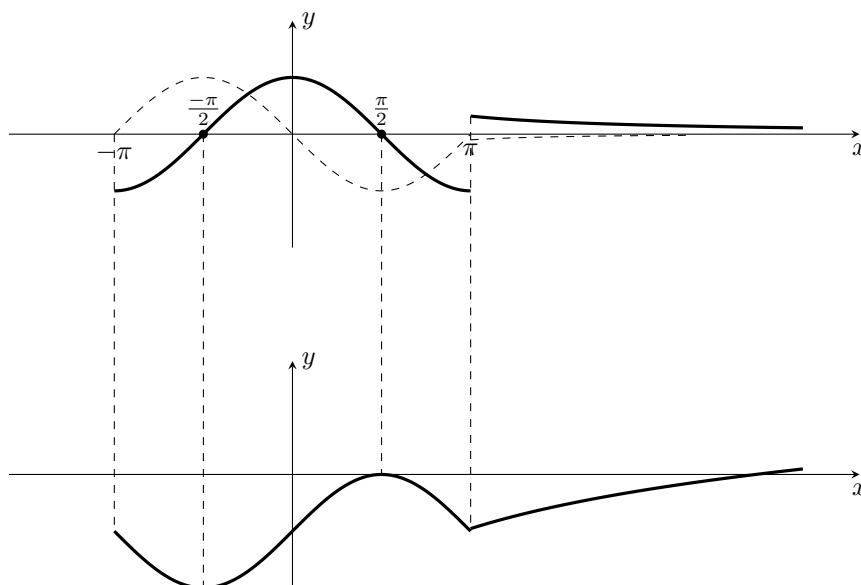
- $F''(x) = f'(x) = \begin{cases} -\sin x & \text{if } -\pi < x < \pi \\ -\frac{1}{x^2} & \text{if } x > \pi \end{cases}$

for $-\pi < x < 0$ it holds $f' > 0 \Rightarrow f$ decreasing $\Rightarrow F$ convex

for $0 < x < \pi$ it holds $f' < 0 \Rightarrow f$ decreasing $\Rightarrow F$ concave

for $x > \pi$ it holds $f' < 0 \Rightarrow f$ decreasing $\Rightarrow F$ concave

for $x = 0$ it holds $f' = 0 \Rightarrow f$ critical point $\Rightarrow F$ has an inflection point in $x = 0$

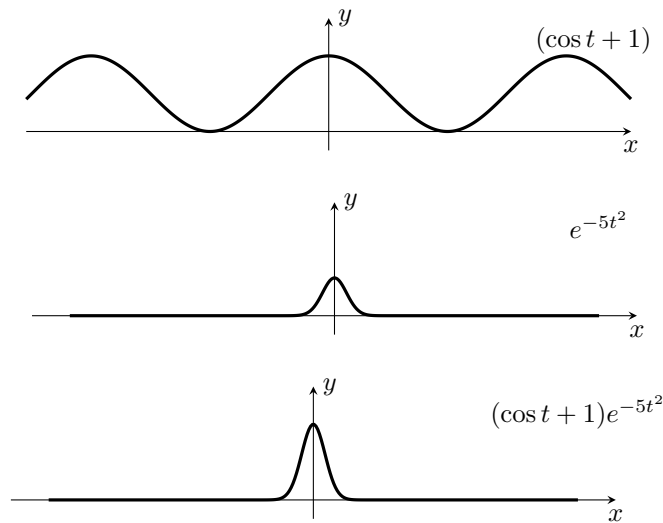


8. Consider the function $F(x) = \int_0^x (\cos t + 1)e^{-5t^2} dt$.

- Study the symmetries of $F(x)$.
- Study monotonicity and say if there are stationary points; classify them.
- Find the order of infinitesimal of $F(x)$, as $x \rightarrow 0$ and its Mac Laurin expansion of order 1. Say if the function has constant sign in a neighborhood of $x = 0$.
- Say if it exists and it is finite $\int_0^{+\infty} (\cos t + 1)e^{-5t^2} dt$.
- Say if $F(x)$ admits horizontal asymptotes.

a) $f(t) = (\cos t + 1)e^{-5t^2}$ is even. Since $F(x) = \int_0^x f(t) dt$, it holds $F(x)$ is odd.

In order to get the graph of $f(t)$, we first draw $(\cos t + 1)$ and then we multiply by e^{-5t^2}



b) $F'(x) = f(x)$.

Since $f(x) = (\cos x + 1)e^{-5x^2} \geq 0, \forall x \in \mathbb{R}$, we have that $F(x)$ is always increasing. Moreover $f(\pi + 2k\pi) = 0$, hence the points $x_k = \pi + 2k\pi, k \in \mathbb{Z}$ are inflection points with horizontal tangent for $F(x)$.

c) The Mac Laurin expansion of order 1 for $F(x)$ is $F(x) = F(0) + F'(0)x + o(x)$. It holds:

$$F(x) = \int_0^x (\cos t + 1)e^{-5t^2} dt \implies F(0) = 0$$

$$F'(x) = (\cos x + 1)e^{-5x^2} \implies F'(0) = 2$$

Therefore: $F(x) = 2x + o(x)$ and the order of infinitesimal for $F(x)$ for $x \rightarrow 0$ is 1.

Since the principal part of $F(x)$ as $x \rightarrow 0$ is $2x$, in a neighborhood of $x = 0$, $F(x)$ changes sign: it is positive for $x > 0$ and negative for $x < 0$.

d) We study convergence of $\int_0^{+\infty} (\cos t + 1)e^{-5t^2} dt$: apply Comparison Theorem and note that $0 \leq$

$$(\cos x + 1)e^{-5x^2} < \frac{1}{5x^2} \text{ for every } x.$$

The integral $\int_0^{+\infty} \frac{1}{5x^2} dx$ is convergent, then $\int_0^{+\infty} (\cos t + 1)e^{-5t^2} dt$ is convergent to some $l > 0$: hence $\lim_{x \rightarrow +\infty} F(x) = l \in \mathbb{R}$.

e) Since $\int_0^{+\infty} (\cos t + 1)e^{-5t^2} dt = l \in \mathbb{R}$ it holds $\lim_{x \rightarrow +\infty} F(x) = l \in \mathbb{R}$. Then the line $y = l$ is a right horizontal asymptote for $F(x)$.

9. Compute the order of infinitesimal and the principal part (w.r.t. the standard test function) for $x \rightarrow \pi$ of the function $F(x) = \int_\pi^x (e^{\sin t} - 1) dt$.

Prove that $F(x)$ has a relative maximum point in $x = \pi$.

The Taylor expansion of order 2 of $F(x)$ centered in $x_0 = \pi$ is:

$$F(x) = F(\pi) + F'(\pi)(x - \pi) + F''(\pi)\frac{(x - \pi)^2}{2!} + o((x - \pi)^2)$$

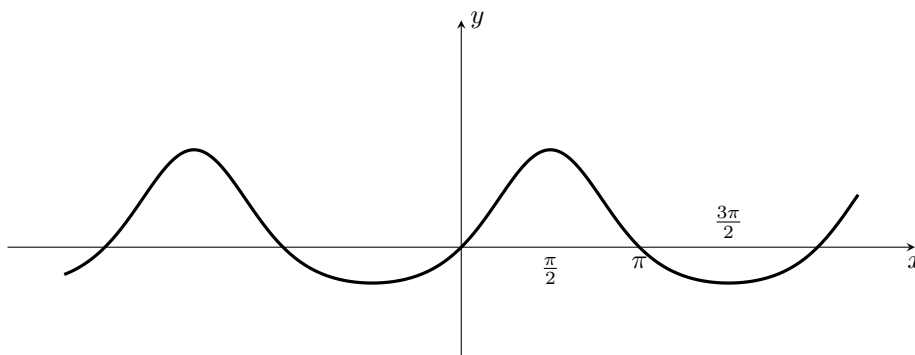
We have:

- $F(\pi) = 0$
- $F'(x) = (e^{\sin x} - 1) \Rightarrow F'(\pi) = 0$
- $F''(x) = \cos x e^{\sin x} \Rightarrow F''(\pi) = 1$

Thus

$$F(x) = \frac{(x - \pi)^2}{2} + o((x - \pi)^2), \text{ for } x \rightarrow \pi$$

the principal part is $\frac{(x - \pi)^2}{2}$, the order of infinitesimal is 2.



- The integrand function is defined on \mathbb{R} and it is integrable on \mathbb{R} , thus $Dom F = \mathbb{R}$.
- $F(\pi) = 0$
- Since $F'(x) = f(x) = e^{\sin x} - 1 > 0 \Leftrightarrow \sin x > 0$, for $\frac{\pi}{2} < x < \pi$ it holds $f > 0$, hence F is increasing, whereas for $\pi < x < \frac{3\pi}{2}$ we have $f < 0$, that is F is decreasing; then F has a relative maximum in $x = \pi$.

10. Compute $\lim_{x \rightarrow 0} \frac{\int_0^x e^{-t^2} dt}{\sin x}$ (Suggestion: use De l'Hopital Theorem)

The integral function $F(x) = \int_0^x e^{-t^2} dt$ is differentiable and $F(0) = 0$, then the limit is in the form $\frac{0}{0}$ and we can apply De l'Hospital Theorems:

Derive numerator and denominator:

$$\lim_{x \rightarrow 0} \frac{F'(x)}{\cos x} = \lim_{x \rightarrow 0} \frac{e^{-x^2}}{\cos x} = 1$$

Since such limit exists and is 1, also the initial limit is 1.

11. Compute the following improper integrals

(a) $\int_1^{+\infty} \frac{x}{\sqrt{(x^2+5)^3}} dx$

The domain is $D = (-\infty, +\infty)$. Study the improper integral for $x \rightarrow +\infty$. Apply the definition:

$$\begin{aligned} \int_1^{+\infty} \frac{x}{\sqrt{(x^2+5)^3}} dx &= \lim_{t \rightarrow +\infty} \frac{1}{2} \int_1^t 2x(x^2+5)^{-3/2} dx \\ &= \lim_{t \rightarrow +\infty} \frac{1}{2} \left(x^2+5 \right)^{-\frac{1}{2}} \Big|_1^t \\ &= \lim_{t \rightarrow +\infty} \left(-\frac{1}{\sqrt{(t^2+5)}} + \frac{1}{\sqrt{(1^2+5)}} \right) = \frac{1}{\sqrt{6}} \end{aligned}$$

The improper integral is convergent.

(b) $\int_2^{+\infty} \frac{4x-3}{2x^2-3x+1} dx$

The domain is $D = (-\infty, 1/2) \cup (1/2, 1) \cup (1, +\infty)$. Since $\frac{1}{2} \notin (2, +\infty)$ and $1 \notin (2, +\infty)$ we study the convergence only for $x \rightarrow +\infty$. By definition:

$$\begin{aligned} \int_2^{+\infty} \frac{4x-3}{2x^2-3x+1} dx &= \lim_{t \rightarrow +\infty} \int_2^t \frac{4x-3}{2x^2-3x+1} dx \\ &= \lim_{t \rightarrow +\infty} \log(2x^2-3x+1) \Big|_2^t \\ &= \lim_{t \rightarrow +\infty} \log(2t^2-3t+1) - \log(3) = +\infty \end{aligned}$$

The improper integral is divergent.

(c) $\int_5^{+\infty} \left(\frac{1}{3x^2-4x} - \frac{5}{x\sqrt{x}} \right) dx$

The domain is $D = (0, 4/3) \cup (4/3, +\infty)$. Since $\frac{4}{3} \notin (5, +\infty)$ we study the convergence only for $x \rightarrow +\infty$.

$$\begin{aligned} &\lim_{t \rightarrow +\infty} \int_5^t \left(\frac{1}{3x^2-4x} - \frac{5}{x\sqrt{x}} \right) dx \\ &= \lim_{t \rightarrow +\infty} \int_5^t \left(\frac{3}{4(3x-4)} - \frac{1}{4x} - 5x^{-1/2-1} \right) dx \\ &= \lim_{t \rightarrow +\infty} \left(\frac{1}{4} \log(3x-4) - \frac{1}{4} \log(x) + \frac{10}{\sqrt{x}} \right) \Big|_5^t \\ &= \lim_{t \rightarrow +\infty} \left(\frac{1}{4} \log \left(\frac{3x-4}{x} \right) + \frac{10}{\sqrt{x}} \right) \Big|_5^t \\ &= \lim_{t \rightarrow +\infty} \left(\frac{1}{4} \log \left(\frac{3t-4}{t} \right) + \frac{10}{\sqrt{t}} \right) - \left(\frac{1}{4} \log \frac{11}{5} + \frac{10}{\sqrt{5}} \right) \\ &= \left(\frac{1}{4} \log(3) - \frac{1}{4} \log \frac{11}{5} + \frac{10}{\sqrt{5}} \right) \end{aligned}$$

The improper integral is convergent.

$$(d) \quad \boxed{\int_{1/2}^{+\infty} \frac{1}{\sqrt{2x(2x+1)}} dx}$$

The domain is $D = (0, +\infty)$. Since $0 \notin (\frac{1}{2}, +\infty)$ we study the convergence only at $+\infty$.

$$\begin{aligned} \int_{1/2}^{+\infty} \frac{1}{\sqrt{2x(2x+1)}} dx &= \lim_{t \rightarrow +\infty} \left(\arctan(\sqrt{2x}) \right)_{1/2}^t \\ &= \lim_{t \rightarrow +\infty} \left(\arctan(\sqrt{2t}) \right) - \left(\arctan(1) \right) \\ &= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4} \end{aligned}$$

The improper integral is convergent.

$$(e) \quad \boxed{\int_0^{+\infty} \left[x^3 (8+x^4)^{-5/3} + 2xe^{-x} \right] dx}$$

The domain is $D = (-\infty, +\infty)$. We study the convergence at $+\infty$.

$$\begin{aligned} \int_0^{+\infty} \left[x^3 (8+x^4)^{-5/3} + 2xe^{-x} \right] dx &= \lim_{t \rightarrow +\infty} \int_0^t \left[x^3 (8+x^4)^{-5/3} + 2xe^{-x} \right] dx \\ &= \lim_{t \rightarrow +\infty} \left[\frac{1}{4} \frac{(8+x^4)^{-5/3+1}}{-5/3+1} - 2(x+1)e^{-x} \right]_0^t \\ &= \lim_{t \rightarrow +\infty} \left[\frac{1}{4} \frac{(8+t^4)^{-2/3}}{-2/3} - 2(t+1)e^{-t} - \frac{1}{4} \frac{(8)^{-2/3}}{-2/3} + 2(+1)e^0 \right] \\ &= \frac{3}{32} + 2 = \frac{67}{32} \end{aligned}$$

The improper integral is convergent.

$$(f) \quad \boxed{\int_0^{+\infty} \frac{\arctan x}{1+x^2} dx}$$

The domain is $D = (-\infty, +\infty)$. We study the convergence at $+\infty$.

$$\begin{aligned} \lim_{t \rightarrow +\infty} \int_0^t \frac{\arctan x}{1+x^2} dx &= \lim_{t \rightarrow +\infty} \frac{\arctan^2 x}{2} \Big|_0^t \\ &= \lim_{t \rightarrow +\infty} \frac{\arctan^2 t}{2} = \frac{\pi^2}{8} \end{aligned}$$

The improper integral is convergent.

12. Study the convergence of the following improper integrals

$$\begin{array}{lll} a) \int_2^{+\infty} \frac{1}{\sqrt[3]{x^5+x-2}} dx & b) \int_1^{+\infty} \sqrt{\frac{x^2+x+2}{x+1}} dx & c) \int_3^{+\infty} \frac{1}{\sqrt{|1-x^2|}} dx \\ d) \int_4^{+\infty} \frac{1}{\sqrt{x}(\sqrt{x}-1)} dx & e) \int_1^{+\infty} \frac{1}{x^2 + \sqrt[3]{x^4+1}} dx & f) \int_0^{+\infty} \frac{x}{(x+1)^3} dx \end{array}$$

Recall that:

$$\boxed{\int_a^b \frac{1}{(x-a)^\alpha} dx = \begin{cases} \text{converges} & \text{if } \alpha < 1 \\ \text{diverges} & \text{if } \alpha \geq 1 \end{cases}}$$

$$\boxed{\int_c^{+\infty} \frac{1}{x^\alpha} dx = \begin{cases} \text{converges} & \text{if } \alpha > 1 \\ \text{diverges} & \text{if } \alpha \leq 1 \end{cases}}$$

(a) $\int_2^{+\infty} \frac{1}{\sqrt[3]{x^5 + x - 2}} dx$

The domain is $D = (-\infty, 1) \cup (1, +\infty)$. We study the convergence at $+\infty$. Study the asymptotic behavior of the integrand function at $+\infty$

$$\frac{1}{\sqrt[3]{x^5 + x - 2}} \sim \frac{1}{x^{5/3}}, \text{ for } x \rightarrow +\infty$$

Since $\int_2^{+\infty} \frac{1}{x^{5/3}} dx$ converges, by asymptotic comparison also the initial integral converges.

(b) $\int_1^{+\infty} \sqrt{\frac{x^2 + x + 2}{x + 1}} dx$

The domain is $D = (-1, +\infty)$. We study convergence at $+\infty$. Study the asymptotic behavior of the integrand function at $+\infty$

$$\sqrt{\frac{x^2 + x + 2}{x + 1}} \sim \frac{1}{x^{-1/2}}, \text{ per } x \rightarrow +\infty$$

Since $\int_2^{+\infty} \frac{1}{x^{-1/2}} dx$ diverges, by asymptotic comparison also the initial integral diverges.

(c) $\int_3^{+\infty} \frac{1}{\sqrt{|1 - x^2|}} dx$

The domain is $D = (-\infty, -1) \cup (-1, 1) \cup (1, +\infty)$. Since in $[3, +\infty)$ the integrand function is continuous, we study convergence at $+\infty$.

Study the asymptotic behavior of the integrand function at $+\infty$:

$$\frac{1}{\sqrt{|1 - x^2|}} \sim \frac{1}{x}, \text{ for } x \rightarrow +\infty$$

Since $\int_3^{+\infty} \frac{1}{x} dx$ diverges, by asymptotic comparison also the initial integral diverges.

(d) $\int_4^{+\infty} \frac{1}{\sqrt{x}(\sqrt{x} - 1)} dx$

The domain is $D = (0, 1) \cup (1, +\infty)$. Since in $[4, +\infty)$ the integrand function is continuous, we study convergence at $+\infty$.

Study the asymptotic behavior of the integrand function at $+\infty$:

$$\frac{1}{\sqrt{x}(\sqrt{x} - 1)} \sim \frac{1}{x}, \text{ per } x \rightarrow +\infty$$

Since $\int_4^{+\infty} \frac{1}{x} dx$ diverges, by asymptotic comparison also the initial integral diverges.

(e) $\int_1^{+\infty} \frac{1}{x^2 + \sqrt[3]{x^4 + 1}} dx$

The domain is $D = (-\infty, +\infty)$. We study convergence at $+\infty$. Study the asymptotic behavior of the integrand function at $+\infty$:

$$\frac{1}{x^2 + \sqrt[3]{x^4 + 1}} \sim \frac{1}{x^2}, \text{ per } x \rightarrow +\infty$$

Since $\int_1^{+\infty} \frac{1}{x^2} dx$ converges, by asymptotic comparison also the initial integral converges.

(f) $\int_0^{+\infty} \frac{x}{(x + 1)^3} dx$

The domain is $D = (-\infty, -1) \cup (-1, +\infty)$. Since in $[0, +\infty)$ the integrand function is continuous, we study convergence at $+\infty$.

Study the asymptotic behavior of the integrand function at $+\infty$:

$$\frac{x}{(x+1)^3} \sim \frac{1}{x^2}, \text{ per } x \rightarrow +\infty$$

Since $\int_2^{+\infty} \frac{1}{x^2} dx$ is convergent at $+\infty$, by asymptotic comparison also the initial integral converges.

13. Study the absolute convergence of the improper integral $\int_2^{+\infty} \frac{\sin x + \cos x}{x^2 - x - 1} dx$.

The integrand function $f(x) = \frac{\sin x + \cos x}{x^2 - x - 1}$ is continuous on $[2, +\infty)$, thus we study its behavior only at $x \rightarrow +\infty$; apply comparison criteria to study absolute convergence:

$$|f(x)| = \left| \frac{\sin x + \cos x}{x^2 - x - 1} \right| \leq \left| \frac{2}{x^2 - x - 1} \right| = \frac{2}{x^2 - x - 1}, \text{ se } x \in [2, +\infty)$$

From $\frac{2}{x^2 - x - 1} \sim \frac{2}{x^2}$ and $\int_2^{+\infty} \frac{1}{x^2} dx$ converges, it holds that $\int_2^{+\infty} \frac{2}{x^2 - x - 1} dx$ converges; thus the given integral is absolutely convergent, and thus convergent.

Exercises from previous exams

1. (31 January 2018 - II - A)

- (a) *State the Integral Average Theorem.*

See textbook.

- (b) *Given $a > 0$, find $M \in \mathbb{R}$ such that $\int_0^a e^{-x^2} dx \leq M$.*

By the integral average Theorem, let i be the lower bound and S the upper bound for the function e^{-x^2} in the interval $[0, a]$, it holds:

$$i \leq \frac{1}{a} \int_0^a e^{-x^2} dx \leq S$$

Therefore $ai \leq \int_0^a e^{-x^2} dx \leq aS$. Since $S = 1$, we have $\int_0^a e^{-x^2} dx \leq a$. Thus, it is sufficient to choose $M \geq a$ in order to have $\int_0^a e^{-x^2} dx \leq M$.

- (c) *Show that the integral function*

$$F(x) = \int_0^x e^{-t^2} dt$$

has horizontal asymptotes.

We have to prove that $\lim_{x \rightarrow +\infty} F(x)$ and $\lim_{x \rightarrow -\infty} F(x)$ exist and they are finite. Since $F(x)$ is odd, it suffices to prove (for example), that $\lim_{x \rightarrow +\infty} F(x) = \lambda \in \mathbb{R}$, and therefore also the other limit exists and is finite (it equals $-\lambda$).

By definition, $\lim_{x \rightarrow +\infty} F(x) = \int_0^{+\infty} e^{-t^2} dt$; the improper integral $\int_0^{+\infty} e^{-t^2} dt$ converges: indeed we can write $\int_0^{+\infty} e^{-t^2} dt = \int_0^1 e^{-t^2} dt + \int_1^{+\infty} e^{-t^2} dt$ and the second integral converges by comparison criterium (we have $e^{-t^2} \leq \frac{1}{t^2}$ and $\int_1^{+\infty} \frac{1}{t^2} dt$ converges).

2. (4 July 2017)

- (a) *State the Integral Average Theorem for continuous functions.*

See textbook.

(b) Consider the function

$$f(x) = \begin{cases} 1 & \text{if } x < 0 \\ x & \text{if } x \geq 0. \end{cases}$$

Compute the integral average for the function in the intervals $[-1, 1]$ and $\left[-1, \frac{1}{2}\right]$, and say if the integral average is assumed by the function in such intervals.

The integral average μ_1 on the interval $[-1, 1]$ is given by the value of the following definite integral:

$$\mu_1 = \frac{\int_{-1}^1 f(x) dx}{1 - (-1)} = \frac{\int_{-1}^0 1 dx + \int_0^1 x dx}{2} = \frac{3}{4}$$

The function takes value $\frac{3}{4}$ at $x = \frac{3}{4}$; hence the value of the integral average in the interval $[-1, 1]$ is in $f([-1, 1])$.

The integral average μ_2 on the interval $\left[-1, \frac{1}{2}\right]$ is given by the value of the following definite integral:

$$\mu_2 = \frac{\int_{-1}^{1/2} f(x) dx}{\frac{1}{2} - (-1)} = \frac{\int_{-1}^0 1 dx + \int_0^{1/2} x dx}{\frac{3}{2}} = \frac{3}{4}$$

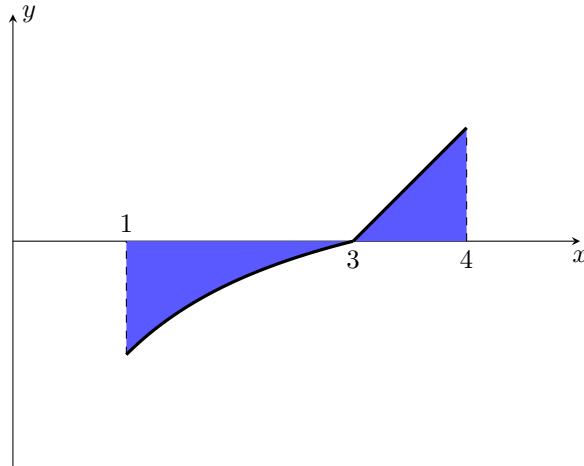
The function takes value $\frac{3}{4}$ at the point $x = \frac{3}{4}$, but $x = \frac{3}{4}$ does not belong to the interval $\left[-1, \frac{1}{2}\right]$; hence the value of the integral average in the interval $\left[-1, \frac{1}{2}\right]$ is not assumed by the function in such interval.

3. (21 September 2016)

Let

$$h(x) = \begin{cases} \frac{x-3}{x+1} & \text{if } 1 \leq x \leq 3 \\ x-3 & \text{if } 3 < x \leq 4. \end{cases}$$

(a) Compute the area between the x -axis, the lines $x = 1$, $x = 4$ and the graph of $h(x)$.



Let $h_1(x) = \frac{x-3}{x+1}$, $x \in [1, 3]$ and $h_2(x) = x-3$, $x \in [3, 4]$.

If $x \in [1, 3]$ we have $h_1(x) \leq 0$, while if $x \in [3, 4]$ we have $h_2(x) \geq 0$, then the area A of the region between the x -axis and the lines $x = 1$, $x = 4$ and the graph of $h(x)$, is the following:

$$\begin{aligned} A &= \int_1^3 (-h_1(x)) dx + \int_3^4 h_2(x) dx = \int_1^3 \frac{3-x}{x+1} dx + \int_3^4 (x-3) dx = \int_1^3 \left(-1 + \frac{4}{x+1}\right) dx + \int_3^4 (x-3) dx = \\ &= [-x + 4 \ln |x+1|]_1^3 + \left[\frac{x^2}{2} - 3x\right]_3^4 = (-3 + 4 \ln 4 + 1 - 4 \ln 2) + (8 - 12 - \frac{9}{2} + 9) = \ln 16 - \frac{3}{2} \end{aligned}$$

(b) State the Fundamental Theorem of the Integral Calculus. See textbook.

- (c) *Verify if the previous function (a) satisfies the hypothesis of the Fundamental Theorem of the Integral Calculus on the interval $[1, 4]$.*

The function $h(x)$ is continuous on $[1, 4]$, since

- $h_1(x)$ is continuous in $[1, 3]$
- $h_2(x)$ is always continuous, in particular in $[3, 4]$
- in $x = 3$ it holds $\lim_{x \rightarrow 3^-} h_1(x) = h(3) = 0 = \lim_{x \rightarrow 3^+} h_2(x)$.

Hence $h(x)$ satisfies the hypothesis of the Fundamental Theorem of integral calculus in the interval $[1, 4]$.

4. (10 February 2016 - I)

- (a) *Given the continuous function $f : [1, +\infty) \rightarrow \mathbb{R}$. Write the definition of convergence and the absolute convergence for the improper integral $\int_1^{+\infty} f(x) dx$.*

See textbook.

- (b) *Study the behavior of the following improper integral discussing each step*

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

The function $\frac{\sin x}{x^2}$ is continuous and thus locally integrable in $[1, +\infty)$.

Study absolute convergence: since $0 \leq \left| \frac{\sin x}{x^2} \right| \leq \frac{1}{x^2}$ and $\int_1^{+\infty} \frac{1}{x^2} dx$ converges, by Comparison theorem the given integral is absolutely convergent, and therefore $\int_1^{+\infty} \frac{\sin x}{x^2} dx$ converges.

5. (17 June 2015 - II)

- (a) *State the Fundamental Theorem of the Integral Calculus.*

See textbook.

- (b) *Show that f is a continuous function on $[a, b]$ and F is a primitive, the following formula holds*

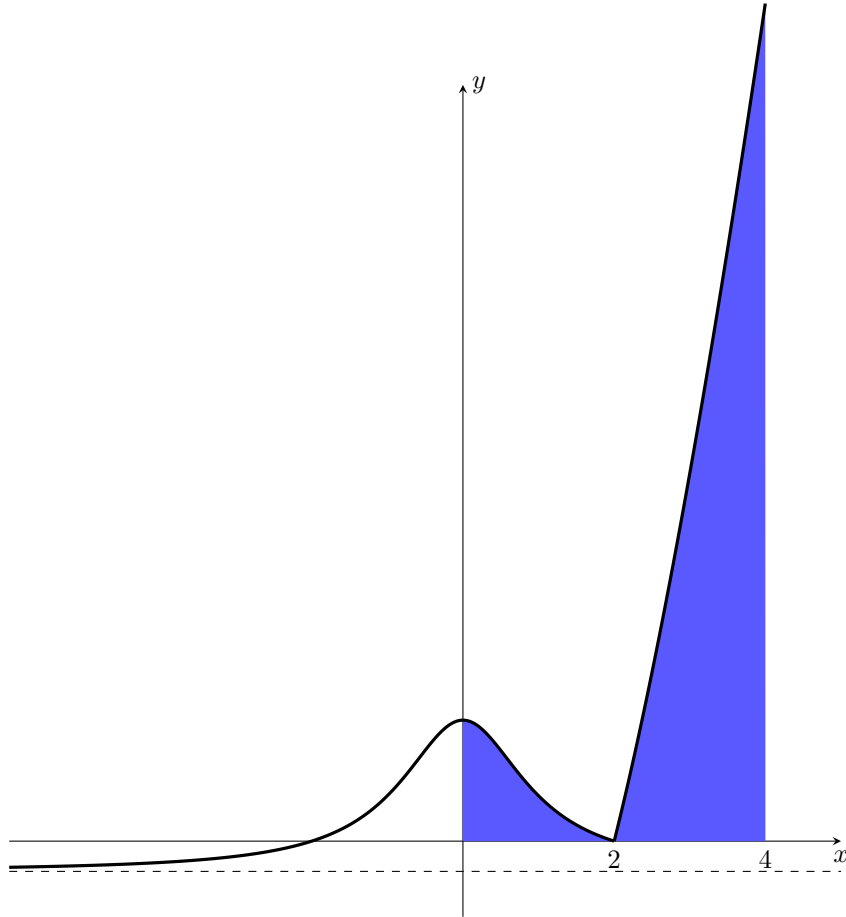
$$\int_a^b f(x) dx = F(b) - F(a).$$

See textbook.

6. (13 February 2015 - I)
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$$g(x) = \begin{cases} \frac{2}{1+x^2} - \frac{2}{5} & \text{if } x \leq 2 \\ 4x \log \frac{x}{2} & \text{if } x > 2. \end{cases}$$

(a) Compute $\int_0^4 g(x) dx$.



Let $g_1(x) = \frac{2}{1+x^2} - \frac{2}{5}$, $x \in [0, 2]$ and $g_2(x) = 4x \log \frac{x}{2}$, $x \in (2, 4]$.

The function $g_1(x)$ is always continuous, in particular in $[0, 2]$, hence it is integrable in $[0, 2]$; $g_2(x)$ is continuous if $x > 0$, in particular in $[2, 4]$, hence it is integrable in $[2, 4]$. Thus:

$$\int_0^4 g(x) dx = \int_0^2 \left(\frac{2}{1+x^2} - \frac{2}{5} \right) dx + \int_2^4 4x \log \frac{x}{2} dx.$$

Compute by parts the indefinite integral

$$\int x \ln \frac{x}{2} dx = \frac{x^2}{2} \ln \frac{x}{2} - \int \frac{x^2}{2} \cdot \frac{1}{x} dx = \frac{x^2}{2} \ln \frac{x}{2} - \frac{x^2}{4} + c.$$

Therefore

$$\int_0^4 g(x) dx = \left[2 \arctan x - \frac{2}{5}x \right]_0^2 + \left[2x^2 \ln \frac{x}{2} - x^2 \right]_2^4 = 2 \arctan 2 + 32 \ln 2 - \frac{64}{5}.$$

(b) Say if there exists $c \in [0, 4]$ such that $g(c)$ equals the integral average of g on $[0, 4]$. Giustify the answer.

The function $g(x)$ is continuous in $[0, 4]$, since:

- $g_1(x)$ is always continuous, in particular in $[0, 2]$
- $g_2(x)$ is continuous if $x > 0$, in particular in $[2, 4]$
- in $x = 2$ we have $\lim_{x \rightarrow 2^-} g_1(x) = g(2) = 0 = \lim_{x \rightarrow 2^+} g_2(x)$.

Hence $g(x)$ satisfies the hypothesis of the Integral average Theorem in $[0, 4]$, thus there exists $c \in [0, 4]$ such that $g(c)$ equals the integral average of g on $[0, 4]$.

7. (13 February 2015 - II)

Let $f : [0, +\infty) \rightarrow \mathbb{R}$ be a continuous function.

(a) Write the definition of convergence of the improper integral

$$\int_0^{+\infty} f(x) \, dx.$$

See textbook.

(b) Prove that if $f(x) \geq 0$ on $[0, +\infty)$, the integral $\int_0^{+\infty} f(x) \, dx$ cannot be indeterminate.

See textbook.

(c) Study the behavior of the improper integral

$$\int_0^{+\infty} \frac{x^2 + \sin x}{x^2 + 1} \, dx.$$

The function $\frac{x^2 + \sin x}{x^2 + 1}$ is continuous and thus locally integrable in $[0, +\infty)$. Moreover $\frac{x^2 + \sin x}{x^2 + 1} \sim 1$ for $x \rightarrow +\infty$, then the given integral diverges at $+\infty$ by Asymptotic Comparison theorem.

QUESTIONS - THEORY

1. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ even and locally integrable and let $F(x) = \int_0^x f(t)dt$. Can we determine whether F is even or odd?
2. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ locally integrable such that for $|x| > 10$ then $f(x) = 0$. The function $F(x) = \int_{-3}^x f(t)dt$ is bounded or not?
3. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ locally integrable such that $f(x) \geq 1$ for every $x \in \mathbb{R}$, and let $F(x) = \int_0^x f(t)dt$. Verify that $\lim_{x \rightarrow +\infty} F(x) = +\infty$ and that $\lim_{x \rightarrow -\infty} F(x) = -\infty$. Deduce that $\int_0^{+\infty} f(t)dt$ is divergent.
4. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ locally integrable such that $f(x) \sim x^5$ as $x \rightarrow +\infty$. Show that $\int_1^{+\infty} f(x)e^{-x}dx$ is convergent.
5. Let $f : [1, +\infty) \rightarrow \mathbb{R}$ be defined as $f(x) = \frac{1}{n}$ if $x \in [n, n+1)$, $n \in \mathbb{N} \setminus \{0\}$. Say if $\int_1^{+\infty} f(t)dt$ is convergent.
6. Let $f : [1, +\infty) \rightarrow \mathbb{R}$ be defined as $f(x) = \frac{1}{(n+1)^2}$ if $x \in [n, n+1)$, $n \in \mathbb{N} \setminus \{0\}$. Say if $\int_0^{+\infty} f(t)dt$ is convergent or not.