MAT137 Lecture 55 — Improper Integrals

Before next class:

Watch videos 12.7, 12.8

Recall the definitions

(A) **Type-1 improper integrals.** Let f be a bounded, continuous function on $[c, \infty)$. How do we define the improper integral

$$\int_{c}^{\infty} f(x) dx?$$

(B) **Type-2 improper integrals.** Let f be a continuous function on (a, b], possibly with x = a as a vertical asymptote. How do we define the improper integral

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

Computation

Calculate, using the definition of improper integral

$$\int_{1}^{\infty} \frac{1}{x^2 + x} dx$$

Hint:
$$\frac{1}{x^2 + x} = \frac{(x+1) - (x)}{x(x+1)}$$

Computation?

Consider the following argument. We know

$$\frac{1}{x^2+x} = \frac{(x+1)-(x)}{x(x+1)} = \frac{1}{x} - \frac{1}{x+1}$$

So

$$\int_1^\infty \frac{1}{x^2 + x} dx = \int_1^\infty \frac{1}{x} dx - \int_1^\infty \frac{1}{x + 1} dx$$

Since $\int_1^\infty \frac{1}{x} dx = \int_1^\infty \frac{1}{x+1} dx = \infty$, we see

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

and so it doesn't exist.

The most important improper integrals

Use the definition of improper integral to determine for which values of $p \in \mathbb{R}$ each of the following improper integrals converges.

(A)
$$\int_{1}^{\infty} \frac{1}{x^{p}} dx$$

(B)
$$\int_0^1 \frac{1}{x^p} dx$$

(C)
$$\int_0^\infty \frac{1}{x^p} dx$$

Positive functions

• Let f be continuous on $[a, \infty)$. Let $A = \int_a^\infty f(x) dx$ Then A may be $\begin{cases} \text{convergent (a number)} \\ \text{to } \infty \\ \text{to } -\infty \\ \text{"oscillating"} \end{cases}$

Positive functions

• Let f be continuous on $[a, \infty)$. Let $A = \int_a^\infty f(x) dx$ $\begin{cases}
\text{convergent (a number)} \\
\text{to } \infty
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Then A may be
$$\begin{cases} \text{convergent (a number)} \\ \text{divergent } \begin{cases} \text{to } \infty \\ \text{to } -\infty \\ \text{"oscillating"} \end{cases}$$

• Assume $\forall x \geq a, f(x) \geq 0$.

Which of the four options are still possible?

Positive functions

• Let f be continuous on $[a, \infty)$. Let $A = \int_a^\infty f(x) dx$ convergent (a number)

to ∞

Then A may be
$$\begin{cases} \text{convergent (a number)} \\ \text{divergent } \begin{cases} \text{to } \infty \\ \text{to } -\infty \\ \text{"oscillating"} \end{cases}$$

- Assume $\forall x \geq a, f(x) \geq 0$.
 - Which of the four options are still possible?
- Assume $\exists M \geq a$, s.t. $\forall x \geq M, f(x) \geq 0$.
 - Which of the four options are still possible?

MAT137 Lecture 56 — The Basic Comparison Test

Before next class:

Watch videos 12.9, 12.10

Quick review

For which values of $p \in \mathbb{R}$ is each of the following improper integrals convergent?

(A)
$$\int_{1}^{\infty} \frac{1}{x^{p}} dx$$

(B)
$$\int_0^1 \frac{1}{x^p} dx$$

(C)
$$\int_0^\infty \frac{1}{x^p} dx$$

A simple BCT application

We want to determine whether $\int_{1}^{\infty} \frac{1}{x + e^{x}} dx$ is convergent or divergent.

We can try at least two comparisons:

- (A) Compare $\frac{1}{x}$ and $\frac{1}{x + e^x}$.
- (B) Compare $\frac{1}{e^x}$ and $\frac{1}{x+e^x}$.

Try both. What can you conclude from each one of them?

True or False - Comparisons

Let $a \in \mathbb{R}$.

Let f and g be continuous functions on $[a, \infty)$.

Assume that $\forall x \geq a$, $0 \leq f(x) \leq g(x)$.

Which statements are correct?

(A) IF
$$\int_{a}^{\infty} f(x)dx$$
 is convergent, THEN $\int_{a}^{\infty} g(x)dx$ is convergent.

(B) IF
$$\int_{a}^{\infty} f(x)dx = \infty$$
, THEN $\int_{a}^{\infty} g(x)dx = \infty$.

(C) IF
$$\int_{a}^{\infty} g(x)dx$$
 is convergent, THEN $\int_{a}^{\infty} f(x)dx$ is convergent.

(D) IF
$$\int_{a}^{\infty} g(x)dx = \infty$$
, THEN $\int_{a}^{\infty} f(x)dx = \infty$.

True or False - Comparisons II

Let $a \in \mathbb{R}$.

Let f and g be continuous functions on $[a, \infty)$.

Assume that $\forall x \geq a$, $f(x) \leq g(x)$.

Which statements are correct?

(A) IF
$$\int_{0}^{\infty} f(x)dx$$
 is convergent, THEN $\int_{0}^{\infty} g(x)dx$ is convergent.

(B) IF
$$\int_{a}^{\infty} f(x)dx = \infty$$
, THEN $\int_{a}^{\infty} g(x)dx = \infty$.

(C) IF
$$\int_{a}^{\infty} g(x)dx$$
 is convergent, THEN $\int_{a}^{\infty} f(x)dx$ is convergent.

(D) IF
$$\int_{a}^{\infty} g(x)dx = \infty$$
, THEN $\int_{a}^{\infty} f(x)dx = \infty$.

True or False - Comparisons III

Let $a \in \mathbb{R}$.

Let f and g be continuous functions on $[a, \infty)$.

Assume that $\exists M \geq a \text{ s.t. } \forall x \geq M, \quad 0 \leq f(x) \leq g(x)$.

Which statements are correct?

(A) IF
$$\int_{0}^{\infty} f(x)dx$$
 is convergent, THEN $\int_{0}^{\infty} g(x)dx$ is convergent.

(B) IF
$$\int_{a}^{\infty} f(x)dx = \infty$$
, THEN $\int_{a}^{\infty} g(x)dx = \infty$.

(C) IF
$$\int_{a}^{\infty} g(x)dx$$
 is convergent, THEN $\int_{a}^{\infty} f(x)dx$ is convergent.

(D) IF
$$\int_{a}^{\infty} g(x)dx = \infty$$
, THEN $\int_{a}^{\infty} f(x)dx = \infty$.

BCT calculations

Use BCT to determine whether each of the following is convergent or divergent

$$(A) \int_1^\infty \frac{1+\cos^2 x}{x^{2/3}} \, dx$$

(B)
$$\int_{1}^{\infty} \frac{1 + \cos^2 x}{x^{4/3}} dx$$

(C)
$$\int_0^\infty \frac{\arctan x^2}{1+e^x} dx$$

BCT calculations

Use BCT to determine whether each of the following is convergent or divergent

(A)
$$\int_{1}^{\infty} \frac{1 + \cos^{2} x}{x^{2/3}} dx$$
 (D) $\int_{0}^{\infty} e^{-x^{2}} dx$ (B) $\int_{1}^{\infty} \frac{1 + \cos^{2} x}{x^{4/3}} dx$ (E) $\int_{2}^{\infty} \frac{(\ln x)^{10}}{x^{2}} dx$ (C) $\int_{0}^{\infty} \frac{\arctan x^{2}}{1 + e^{x}} dx$

MAT137 Lecture 57 — The Limit Comparison Test

Before next class:

Watch videos 13,2, 13.3, 13.4

Rapid questions: convergent or divergent?

(A)
$$\int_{1}^{\infty} \frac{1}{x^{2}} dx$$
 (D) $\int_{0}^{1} \frac{1}{x^{2}} dx$ (G) $\int_{1}^{\infty} \frac{3}{x^{2}} dx$ (B) $\int_{1}^{\infty} \frac{1}{\sqrt{x}} dx$ (E) $\int_{0}^{1} \frac{1}{\sqrt{x}} dx$ (H) $\int_{1}^{\infty} \frac{1}{x^{2} + 3} dx$

(C)
$$\int_{1}^{\infty} \frac{1}{x} dx$$
 (F) $\int_{0}^{1} \frac{1}{x} dx$ (I) $\int_{1}^{\infty} \left(\frac{1}{x^{2}} + 3\right) dx$

A "simple" integral

What is
$$\int_{-1}^{1} \frac{1}{x} dx$$
?

A "simple" integral

What is
$$\int_{-1}^{1} \frac{1}{x} dx$$
?

(A)
$$\int_{-1}^{1} \frac{1}{x} dx = (\ln|x|) \Big|_{-1}^{1} = \ln|1| - \ln|-1| = 0$$

(B)
$$\int_{-1}^{1} \frac{1}{x} dx = 0$$
 because $f(x) = \frac{1}{x}$ is an odd function.

(C)
$$\int_{-1}^{1} \frac{1}{x} dx$$
 is divergent.

Slow questions: convergent or divergent?

(A)
$$\int_{1}^{\infty} \frac{x^3 + 2x + 7}{x^5 + 11x^4 + 1} dx$$
 (E) $\int_{0}^{1} \frac{\sin x}{x^{3/2}} dx$

(B)
$$\int_{1}^{\infty} \frac{1}{\sqrt{x^2 + x + 1}} dx$$
 (F) $\int_{0}^{\infty} e^{-x^2} dx$

(C)
$$\int_0^1 \frac{3\cos x}{x + \sqrt{x}} dx$$
 (G) $\int_2^\infty \frac{(\ln x)^{10}}{x^2} dx$

(D)
$$\int_0^1 \sqrt{\cot x} \, dx$$

What is wrong with this computation?

$$\int_{-1}^{1} \frac{1}{x} dx = \lim_{\varepsilon \to 0^{+}} \left[\int_{-1}^{-\varepsilon} \frac{1}{x} dx + \int_{\varepsilon}^{1} \frac{1}{x} dx \right]$$

$$= \lim_{\varepsilon \to 0^{+}} \left[\ln|x| \Big|_{-1}^{-\varepsilon} + \ln|x| \Big|_{\varepsilon}^{1} \right]$$

$$= \lim_{\varepsilon \to 0^{+}} \left[\ln|-\varepsilon| - \ln|\varepsilon| \right]$$

$$= \lim_{\varepsilon \to 0^{+}} \left[0 \right] = 0$$