MATH 1080 Vagnozzi

8.9: Improper Integrals

Learning Objectives. Upon successful completion of Section 8.9, you will be able to...

- Answer conceptual questions involving improper integrals.
- Evaluate improper integrals with an infinite limit of integration.
- Evaluate improper integrals with unbounded integrands.
- Find areas and volumes using improper integrals.
- Use the comparison test to determine whether an integral converges or diverges.

Motivating Application

The energy required to launch a rocket from the surface of Earth (R=6370 km from the center of Earth) to an altitude H is given by an integral of the form

$$\int_{R}^{R+H} \frac{k}{x^2} \, dx,$$

where k is a constant that includes the mass of the rocket, the mass of Earth, and the gravitational constant. Suppose we want to launch the rocket to an arbitrarily large altitude H so that it escapes Earth's gravitational field. Then the energy required is

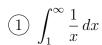
$$\int_{R}^{\infty} \frac{k}{x^2} \, dx.$$

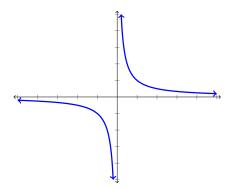
How could we evaluate this integral? Let's think back to one of our fundamental theorems.

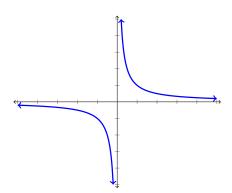
Second Fundamental Theorem of Calculus. Let f be continuous on [a,b] and suppose that F is an antiderivative for f on the same interval. Then

$$\int_{a}^{b} f(x) dx = \int_{a}^{b} F'(x) dx = F(b) - F(a).$$

△ Example. Consider the following two integrals. Does the Second Fundamental Theorem of Calculus apply? Why or why not?







Improper Integrals of Type 1

(a) If f(x) is continuous on $[a, \infty)$, then

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

(b) If f(x) is continuous on $(-\infty, b]$, then

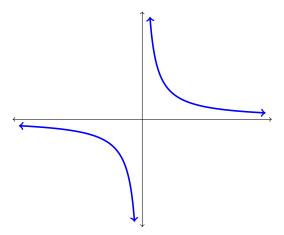
$$\int_{-\infty}^{b} f(x) \, dx =$$

We say that an integral **converges** if the limit exists. Otherwise, we say it **diverges**.

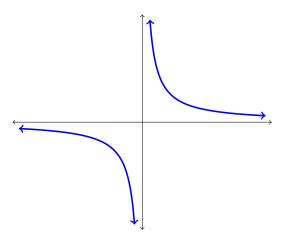
(c) If f(x) is continuous on $(-\infty, \infty)$, then

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

Example. Find the area under the curve $y = \frac{1}{x}$ for $x \ge 1$.



Example. Find the volume of the solid generated when $y = \frac{1}{x}$ for $x \ge 1$ is rotated about the x-axis.



Fact: $\int_1^\infty \frac{1}{x^p} dx$ converges for ______ and diverges for ______.

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 \triangle Example. Evaluate $\int_0^\infty \frac{x}{\sqrt{x^4 + 1}} dx$.

Improper Integrals with an Unbounded Integrand (Type 2)

(a) If f(x) is continuous on (a, b] with $\lim_{x \to a^+} f(x) = \pm \infty$, then

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

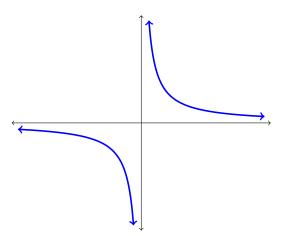
(b) If f(x) is continuous on [a,b) with $\lim_{x\to b^-} f(x) = \pm \infty$, then

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

(c) If f(x) is continuous on [a, b] except at the interior point p where f is unbounded, then

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

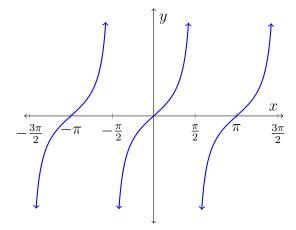
Example. Evaluate $\int_{-1}^{1} \frac{1}{x} dx$.



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Example. Evaluate $\int_0^8 \frac{1}{\sqrt[3]{x}} dx$.

Example. Evaluate $\int_0^{\pi/2} \tan \theta \, d\theta$.



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Example. Evaluate $\int_0^1 \ln x \, dx$.

Comparison Theorem for Improper Integrals

Comparison Theorem. Suppose f, g are continuous functions with $f(x) \ge g(x) \ge 0$, for $x \ge a$.

If
$$\int_{a}^{\infty} f(x) dx$$
 converges, then

If
$$\int_{a}^{\infty} g(x) dx$$
 diverges, then

Caution: We have to be careful with what we conclude using the Comparison Theorem.

If
$$\int_{a}^{\infty} f(x) dx$$
 diverges, then

If
$$\int_{a}^{\infty} g(x) dx$$
 converges, then

Example. Determine whether
$$\int_1^\infty e^{-x^2} dx$$
 converges or diverges.

Recall: $\int_1^\infty \frac{1}{x^p} dx$ converges for $p \ge 1$ and diverges for $p \le 1$.

Example. Determine whether $\int_1^\infty \frac{2+e^{-x}}{x} dx$ converges or diverges.

Example. Determine whether $\int_1^\infty \frac{x}{x^3+1} dx$ converges or diverges.