Review – Integrals to Infinity

- 1. (a) What does it mean for $\int_a^\infty f(x) dx$ to converge?
 - (b) Does $\int_0^\infty xe^{-x^2} dx$ converge?

- (c) What does it mean for $\int_{-\infty}^{b} f(x) dx$ to converge?
- (d) Does $\int_{-\infty}^{0} xe^{-x^2} dx$ converge?

- (e) What does it mean for $\int_{-\infty}^{\infty} f(x) dx$ to converge?
- (f) Does $\int_{-\infty}^{\infty} xe^{-x^2} dx$ converge?

Motivating Example

2. (a) Evaluate $\int_{-1}^{1} \frac{1}{x^2} dx$ using our traditional techniques.

(b) Note that $\frac{1}{x^2} > 0$ for all x. Draw the graph of $f(x) = \frac{1}{x^2}$. What can we conclude about $\int_{-1}^{1} \frac{1}{x^2} dx$?

(c) What went wrong? (Also see Worksheet 6-1 Q11.)

Other Improper Integrals

- 3. (a) Consider $\int_0^1 \frac{1}{\sqrt{x}} dx$. Why doesn't the Fundamental Theorem immediately apply to this integral?
 - (b) As done previously, we can use limits to rewrite this integral. Complete the work below. You should find that despite the fact that the function approaches ∞ as $x \to 0^+$, the area is finite! Draw the graph and shade in the area.

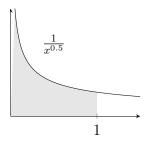
$$\int_0^1 \frac{1}{\sqrt{x}} \, dx = \lim_{b \to 0^+} \int_b^1 x^{-\frac{1}{2}} \, dx$$

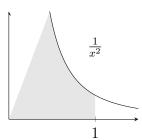
4. Again, consider $\int_{-1}^{1} \frac{1}{x^2} dx$? This time, we need to rewrite it as a sum of integrals. Complete the work below. What does your answer tell you about the area under the graph over this domain?

$$\int_{-1}^{1} \frac{1}{x^2} dx = \int_{-1}^{0} \frac{1}{x^2} dx + \int_{0}^{1} \frac{1}{x^2} dx$$

Reciprocal Power Functions

Here are the graphs of $\frac{1}{\sqrt{x}} = \frac{1}{x^{0.5}}$ and $\frac{1}{x^2}$ plotted on identical axes. Looking at the areas under the graphs between x=0 and x=1, we can see that $\frac{1}{x^{0.5}}$ has a thinner area as $x\to 0^+$ and $y\to\infty$ than $\frac{1}{x^2}$. As we saw above, in fact, the former is finite, and the latter infinite.





This begs the question: for what values of p is $\int_0^1 \frac{1}{x^p}$ finite?

5. Determine whether the following integrals converge or diverge:

(a)
$$\int_0^1 \frac{1}{x} \, dx$$

(b)
$$\int_0^1 \frac{1}{x^{1.01}} dx$$

(c)
$$\int_0^1 \frac{1}{x^{0.99}} dx$$

(d) Complete the following: $\int_0^1 \frac{1}{x^p} dx$ converges if ______. That is, if ______, the area under the graph of $\frac{1}{x^p}$ between x=0 and x=1 is thin enough that despite it being an infinitely 'tall' area, it is finite.

Next, we will look at the other side of these graphs: the area under them between x=1 and $x=\infty$.

 $6.\,$ Determine whether the following integrals converge or diverge:

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

(b)
$$\int_{1}^{\infty} \frac{1}{x^{1.01}} dx$$

(c)
$$\int_{1}^{\infty} \frac{1}{x^{0.99}} dx$$

- (d) Complete the following: $\int_1^\infty \frac{1}{x^p} \, dx \text{ converges if } \underline{\hspace{1cm}}. \text{ That is, if } \underline{\hspace{1cm}},$ the area under the graph of $\frac{1}{x^p}$ between x=1 and $x=\infty$ is thin enough that despite this being an infinitely 'long' area , it is finite.
- 7. Using your answers above, and noting that $\int_0^\infty f(x) dx = \int_0^1 f(x) dx + \int_1^\infty f(x) dx$, determine for what value(s) of p (if any) $\int_0^\infty \frac{1}{x^p} dx$ converges.

Exercises

Calculate the following integrals:

8.
$$\int_1^e \frac{1}{x \ln x} dx$$
 (Hint: there's a substitution in there!)

9.
$$\int_0^4 \frac{8}{x^2 - 16} dx$$

9. $\int_0^4 \frac{8}{x^2 - 16} dx$ (Hint: you will likely need to show at some point that $\frac{1}{x-4} - \frac{1}{x+4} = \frac{8}{x^2-16}$. Do so.)