

Lecture 10 (Techniques of Integration continued)

Integration of Rational Functions by Partial Fractions

Recall: A rational function is the quotient of two polynomials, i.e.

$$f(x) = \frac{P(x)}{Q(x)}$$

where $P(x)$, $Q(x)$ are polynomials.

A rational function is called **proper** if the degree of P is less than the degree of Q , i.e. $\deg(P) < \deg(Q)$.

If $f(x)$ is **improper**, i.e. $\deg(P) \geq \deg(Q)$, then we can use long division and write $f(x)$ as the sum of a polynomial and a proper rational function:

$$f(x) = S(x) + \frac{R(x)}{Q(x)}$$

where $S(x)$, $R(x)$ are polynomials and $\deg(R) < \deg(Q)$.

Example: Find $\int \frac{x^2 - 2x + 2}{x - 1} dx$

$$\begin{array}{r} x-1 \overline{) x^2 - 2x + 2} \\ \underline{x^2 - x} \\ -x + 2 \\ \underline{-x + 1} \\ 1 \end{array}$$

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

$$= \int (x - 1) dx + \int \frac{1}{x - 1} dx$$

$$= \frac{x^2}{2} - x + \ln|x - 1| + C$$

Sometimes more than one step is required.

In general, if we want to integrate a rational function, we need to

- Write $f(x) = \frac{P(x)}{Q(x)}$ as the sum of a polynomial and a proper rational function: $S(x) + \frac{R(x)}{Q(x)}$
- Factor $Q(x)$ as far as possible.
- Express the proper rational function $\frac{R(x)}{Q(x)}$ as a sum of **partial fractions** of the form:

$$\frac{A}{(ax+b)^k} \quad \text{or} \quad \frac{Ax+B}{(ax^2+bx+c)^k}$$

There are several cases that might occur. Let's consider each separately.

Case I: $Q(x) = (a_1x + b_1)(a_2x + b_2) \cdots (a_nx + b_n)$ (no factor is repeated)

Then

$$\frac{R(x)}{Q(x)} = \frac{A_1}{a_1x + b_1} + \frac{A_2}{a_2x + b_2} + \cdots + \frac{A_n}{a_nx + b_n}$$

Demonstration:

$$\frac{x}{x^2 - 9} = \frac{x}{(x-3)(x+3)} = \frac{A}{x-3} + \frac{B}{x+3} = \frac{1}{2(x-3)} + \frac{1}{2(x+3)}$$

$$\frac{x}{(x-3)(x+3)} = \frac{A(x+3) + B(x-3)}{(x-3)(x+3)}$$

$$x = A(x+3) + B(x-3)$$

$$x = (A+B)x + (3A-3B)$$

$$A+B = 1 \Rightarrow A = B = \frac{1}{2}$$

$$3A-3B = 0 \Rightarrow A = B$$

Example: Calculate $\int_0^1 \frac{x^3 - 4x - 10}{x^2 - x - 6} dx = \int \left[x + 1 + \frac{3x - 4}{x^2 - x - 6} \right] dx$

$(x - 3)(x + 2)$

$$\begin{array}{r}
 x^2 - x - 6 \overline{) \begin{array}{r} x^3 - 4x - 10 \\ - (x^3 - x^2 - 6x) \\ \hline x^2 + 2x - 10 \\ - (x^2 - x - 6) \\ \hline 3x - 4 \end{array} \\
 \hline
 \end{array}$$

$$\frac{3x - 4}{x^2 - x - 6} = \frac{A}{x - 3} + \frac{B}{x + 2}$$

$$3x - 4 = A(x + 2) + B(x - 3)$$

$$3x - 4 = (A + B)x + (2A - 3B)$$

$$A + B = 3 \Rightarrow A = 3 - B \Rightarrow A = 3 - 2 = 1$$

$$2A - 3B = -4 \Rightarrow 2(3 - B) - 3B = -4 \Rightarrow B = 2$$

$$\int_0^1 \frac{x^3 - 4x - 10}{x^2 - x - 6} dx = \int_0^1 \left[x + 1 + \frac{1}{x-3} + \frac{2}{x+2} \right] dx$$

$$= \left[\frac{x^2}{2} + x + \ln|x-3| + 2 \ln|x+2| \right]_0^1$$

$$= \frac{1}{2} + 1 + \ln 2 + 2 \ln 3 - \ln 3 - 2 \ln 2$$

$$= \frac{3}{2} + \ln 3 - \ln 2$$

$$= \frac{3}{2} + \ln \frac{3}{2}$$

Case II: some factors of $Q(x)$ are repeated, e.g. $Q(x) = (ax + b)^k$. Then we would write

$$\frac{R(x)}{Q(x)} = \frac{A_1}{(ax + b)} + \frac{A_2}{(ax + b)^2} + \dots + \frac{A_k}{(ax + b)^k}$$

Demonstration:

$$\frac{x^2 + 1}{x^3(x + 1)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x^3} + \frac{D}{x + 1}$$

$$x^2 + 1 = Ax^2(x + 1) + Bx(x + 1) + C(x + 1) + Dx^3$$

$$x^3 : 0 = A + D \Rightarrow D = -2$$

$$x^2 : 1 = A + B \Rightarrow A = 2$$

$$x : 0 = B + C \Rightarrow B = -1$$

$$\text{const} : 1 = C$$

$$\frac{x^2 + 1}{x^3(x + 1)} = \frac{2}{x} - \frac{1}{x^2} + \frac{1}{x^3} - \frac{2}{x + 1}$$

Example: Calculate $\int \frac{x^2 - 5x + 16}{(2x+1)(x-2)^2} dx = \int \left[\frac{A}{2x+1} + \frac{B}{x-2} + \frac{C}{(x-2)^2} \right] dx$

$$x^2 - 5x + 16 = A(x-2)^2 + B(x-2)(2x+1) + C(2x+1)$$

$$A(x^2 - 4x + 4) + B(2x^2 - 3x - 2) + C(2x+1)$$

$$(A + 2B)x^2 + (-4A - 3B + 2C)x + (4A - 2B + C)$$

x^2 : $1 = A + 2B \Rightarrow 1 = A - 7 + 2 \cdot 4A$

x : $-5 = -4A - 3B + 2C$

const: $16 = 4A - 2B + C \cdot (-2)$

$$C = 16 - 4A + 2B$$

$$= 16 - 4 \cdot 3 + 2(-1)$$

$$\boxed{C = 2}$$

$$25A = 75$$

$$\boxed{A = 3}$$

$$-37 = -12A + B$$

$$B = -37 + 12A$$

$$B = -37 + 12 \cdot 3$$

$$\boxed{B = -1}$$

$$\int \frac{x^2 - 5x + 16}{(2x+1)(x-2)^2} = \int \left[\frac{3}{2x+1} - \frac{1}{x-2} + \frac{2}{(x-2)^2} \right] dx$$

$$= \frac{3}{2} \ln|2x+1| - \ln|x-2| - \frac{2}{x-2} + C$$

$$\frac{1}{x^2} \rightarrow -\frac{1}{x}$$

Case III: $Q(x)$ has irreducible quadratic factors (not repeated), i.e. factors of the form $ax^2 + bx + c$, where $b^2 - 4ac < 0$. Then we add one more term to the partial fractions of $\frac{R(x)}{Q(x)}$:

$$\frac{Ax + B}{ax^2 + bx + c}$$

Demonstration:

$$\frac{2x}{(x+1)(x^2+3)(x^2+1)} =$$

$$= \frac{A}{x+1} + \frac{Bx+C}{x^2+3} + \frac{Dx+E}{x^2+1}$$

Useful formula:

$$\int \frac{dx}{x^2 + a^2} = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + c$$

$$\int \frac{1}{x^2 + 1} dx = \tan^{-1} x + C$$

Proof:

$$\int \frac{dx}{x^2 + a^2} = \frac{1}{a^2} \int \frac{dx}{\left(\frac{x}{a}\right)^2 + 1} = \frac{1}{a} \int \frac{\frac{1}{a} dx}{\left(\frac{x}{a}\right)^2 + 1}$$

$$u = \frac{x}{a}$$

$$du = \frac{1}{a} dx$$

$$= \frac{1}{a} \int \frac{du}{u^2 + 1} = \frac{1}{a} \tan^{-1} u + C$$

$$= \frac{1}{a} \tan^{-1} \frac{x}{a} + C$$

Example: Evaluate $\int \frac{2x^2 - x + 4}{x^3 + 4x} dx = \int \frac{2x^2 - x + 4}{x(x^2 + 4)} dx$

$$\frac{2x^2 - x + 4}{x(x^2 + 4)} = \frac{A}{x} + \frac{Bx + C}{x^2 + 4}$$

$$2x^2 - x + 4 = A(x^2 + 4) + (Bx + C)x$$

$$x^2: \quad 2 = A + B \Rightarrow B = 2 - A = 1$$

$$x: \quad -1 = C$$

$$\text{const:} \quad 4 = 4A \Rightarrow A = 1$$

$$\int \frac{2x^2 - x + 4}{x^3 + 4x} dx = \int \left[\frac{1}{x} + \frac{x-1}{x^2+4} \right] dx$$

$$= \int \left[\frac{1}{x} + \frac{x}{x^2+4} - \frac{1}{x^2+4} \right] dx$$

$$u = x^2 + 4$$

$$du = 2x dx$$

$$\frac{1}{2} du = x dx$$

$$\frac{1}{x^2 + 2^2}$$

$$= \int \frac{1}{x} dx + \frac{1}{2} \int \frac{1}{u} du - \int \frac{1}{x^2 + 2^2} dx$$

$$= \ln|x| + \frac{1}{2} \ln|u| - \frac{1}{2} \tan^{-1} \frac{x}{2} + C$$

$$= \ln|x| + \frac{1}{2} \ln(x^2 + 4) - \frac{1}{2} \tan^{-1} \frac{x}{2} + C$$

Case IV: some factors of $Q(x)$ are repeated, e.g. $(ax^2 + bx + c)^k$, where $b^2 - 4ac < 0$. Then we would write

$$\frac{A_1x + B_1}{(ax^2 + bx + c)} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \dots + \frac{A_kx + B_k}{(ax^2 + bx + c)^k}$$

Demonstration:

$$\frac{x^3 + 2}{x(x^2 + x + 1)(2x^2 + 1)^2} =$$

$$= \frac{A}{x} + \frac{Bx + C}{x^2 + x + 1} + \frac{Dx + E}{2x^2 + 1} + \frac{Fx + G}{(2x^2 + 1)^2}$$

Example: Evaluate $\int \frac{1}{x(x^2+4)^2} dx$

$$\frac{1}{x(x^2+4)^2} = \frac{A}{x} + \frac{Bx+C}{x^2+4} + \frac{Dx+E}{(x^2+4)^2}$$

$$1 = A(x^2+4)^2 + (Bx+C)x(x^2+4) + (Dx+E)x$$
$$A(x^4+8x^2+16) + (Bx+C)(x^3+4x) + (Dx+E)x$$

$$x^4: 0 = A + B \Rightarrow B = -A = -\frac{1}{16}$$

$$x^3: 0 = C$$

$$x^2: 0 = 8A + 4B + D \Rightarrow D = -8A - 4B = -8 \cdot \frac{1}{16} - 4 \cdot \left(-\frac{1}{16}\right)$$

$$x: 0 = 4C + E \Rightarrow E = 0 = -\frac{1}{2} + \frac{1}{4} = -\frac{1}{4}$$

$$\text{const: } 1 = 16A \Rightarrow A = \frac{1}{16}$$

$$\int \frac{1}{x(x^2+4)^2} dx = \int \left[\frac{1}{16x} - \frac{x}{16(x^2+4)} - \frac{x}{4(x^2+4)^2} \right] dx$$

$$\underbrace{\hspace{10em}}_{u = x^2 + 4}$$
$$du = 2x dx$$
$$\frac{1}{2} du = x dx$$

$$= \frac{1}{16} \int \frac{1}{x} dx - \frac{1}{32} \int \frac{1}{u} du - \frac{1}{8} \int \frac{1}{u^2} du$$

$$= \frac{1}{16} \ln |x| - \frac{1}{32} \ln |u| + \frac{1}{8} \frac{1}{u} + C$$

$$= \frac{1}{16} \ln |x| - \frac{1}{32} \ln (x^2+4) + \frac{1}{8(x^2+4)} + C$$

Example: $\int \frac{x^4+3x^2+1}{x^5+5x^3+5x} dx$

$$\begin{aligned} & x(x^4+5x^2+5) \\ & (x^5+5x^3+5x)' \\ & = 5x^4+15x^2+5 \end{aligned}$$

$$u = x^5 + 5x^3 + 5x$$

$$\begin{aligned} du &= (5x^4 + 15x^2 + 5) dx \\ &= 5(x^4 + 3x^2 + 1) dx \end{aligned}$$

$$\frac{1}{5} du = (x^4 + 3x^2 + 1) dx$$

$$= \frac{1}{5} \int \frac{du}{u} = \frac{1}{5} \ln|u| + C$$

$$= \frac{1}{5} \ln|x^5 + 5x^3 + 5x| + C$$

Example (Rationalizing substitution): Find $\int \frac{dx}{2\sqrt{x+3}+x}$

$$u = \sqrt{x+3}$$

$$u^2 = x+3 \Rightarrow x = u^2 - 3$$

$$2u du = dx$$

$$= \int \frac{2u du}{2u + u^2 - 3} = \int \frac{2u du}{u^2 + 2u - 3}$$
$$(u+3)(u-1)$$

$$\frac{2u}{(u+3)(u-1)} = \frac{A}{u+3} + \frac{B}{u-1}$$

$$2 = A + B$$

$$0 = -A + 3B$$

$$2u = A(u-1) + B(u+3)$$

$$B = \frac{1}{2}, A = 2 - \frac{1}{2} = \frac{3}{2}$$

$$\begin{aligned} &= \int \frac{3}{2(u+3)} du + \int \frac{1}{2(u-1)} du \\ &= \frac{3}{2} \ln |u+3| + \frac{1}{2} \ln |u-1| + C \\ &= \frac{3}{2} \ln |\sqrt{x+3} + 3| + \frac{1}{2} \ln |\sqrt{x+3} - 1| + C \end{aligned}$$

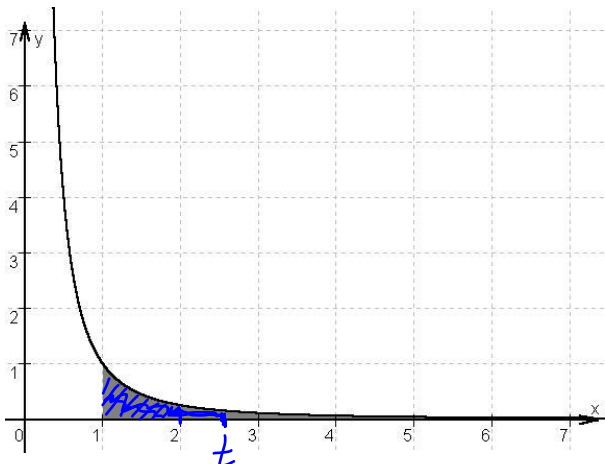
(For **Strategy for Integration** please read section 7.5 from the textbook)

Improper Integrals

Recall: a definite integral $\int_a^b f(x)dx$. Here we have a function f defined and continuous on a finite interval $[a, b]$. In this lecture we shall consider a case when the interval is infinite and function might not be continuous on an interval.

In these cases the integral is called an **improper integral**.

Example: $y = \frac{1}{x^2}, x > 0$



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

$$\int_1^2 \frac{1}{x^2} dx = -\frac{1}{x} \Big|_1^2 = -\frac{1}{2} + 1 = \frac{1}{2}$$

$$\int_1^t \frac{1}{x^2} dx = -\frac{1}{x} \Big|_1^t = -\frac{1}{t} + 1$$

$$A = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x^2} dx = \lim_{t \rightarrow \infty} \left[-\frac{1}{t} + 1 \right] = 1$$

Improper Integrals Over Infinite Intervals

Definition:

- Let f be a continuous function defined on $[a, \infty)$. Then for $t \geq a$ define

$$\int_a^{\infty} f(x) dx = \lim_{t \rightarrow \infty} \int_a^t f(x) dx$$

provided that this limit exists.

- Let f be a continuous function defined on $(-\infty, b]$. Then for $t \leq b$ define

$$\int_{-\infty}^b f(x) dx = \lim_{t \rightarrow -\infty} \int_t^b f(x) dx$$

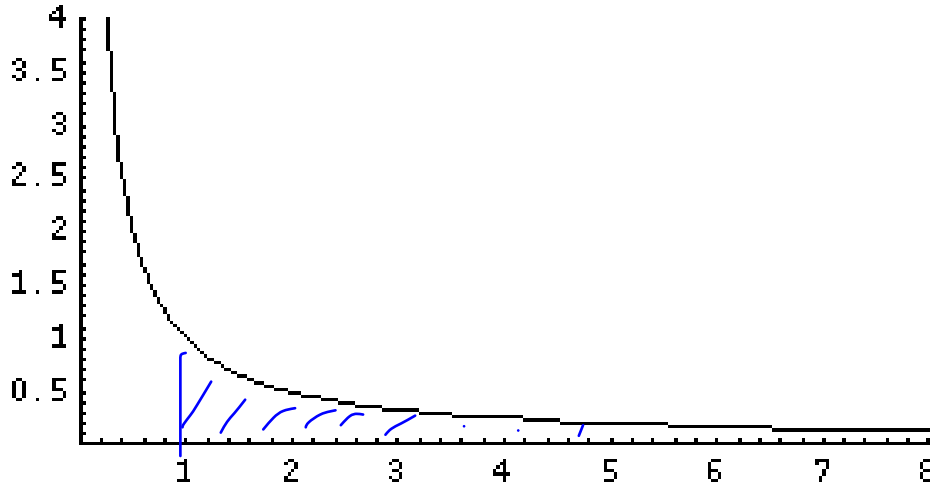
provided that this limit exists.

The improper integrals $\int_a^{\infty} f(x) dx$ and $\int_{-\infty}^b f(x) dx$ are called **convergent** if the corresponding limit exists and **divergent** if the limit does not exist.

- If both $\int_a^{\infty} f(x) dx$ and $\int_{-\infty}^a f(x) dx$ are convergent, then we can write

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^a f(x) dx + \int_a^{\infty} f(x) dx$$

Example: $y = \frac{1}{x}, x > 0$

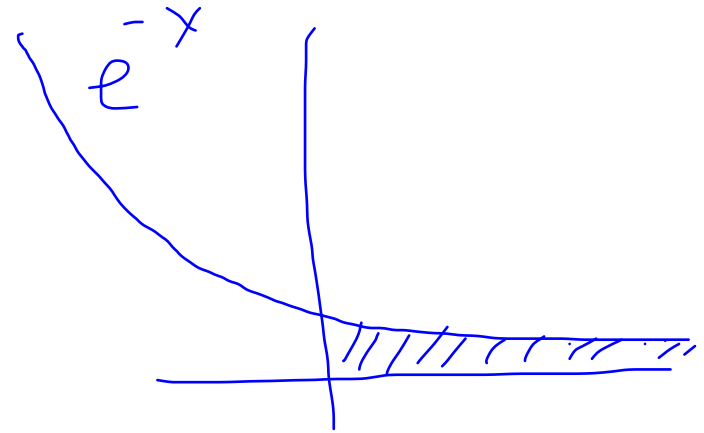


$$\int_1^{\infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x} dx$$

divergent

$$= \lim_{t \rightarrow \infty} \ln|x| \Big|_1^t = \lim_{t \rightarrow \infty} [\ln t]$$
$$= \infty$$

Example: Find $\int_0^{\infty} e^{-x} dx$



$$= \lim_{t \rightarrow \infty} \int_0^t e^{-x} dx$$

$$= \lim_{t \rightarrow \infty} \left[-e^{-x} \right]_0^t$$

$$= \lim_{t \rightarrow \infty} \left[-e^{-t} - (-e^{-0}) \right]$$

$$= \lim_{t \rightarrow \infty} \left[1 - e^{-t} \right] = 1 \Rightarrow \text{Convergent}$$

Example: Evaluate $\int_1^{\infty} \frac{1}{x^3} dx$

$$= \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x^3} dx$$

$$= \lim_{t \rightarrow \infty} \left[-\frac{x^{-2}}{2} \right]_1^t = \lim_{t \rightarrow \infty} \left[-\frac{1}{2x^2} \right]_1^t$$

$$= \lim_{t \rightarrow \infty} \left[\underbrace{-\frac{1}{2t^2}}_{\rightarrow 0} + \frac{1}{2 \cdot 1^2} \right] = \frac{1}{2}$$

\Rightarrow convergent

Example: Calculate $\int_2^{\infty} \frac{1}{x \ln x} dx$

$$= \lim_{t \rightarrow \infty} \int_2^t \frac{1}{x \ln x} dx = \lim_{t \rightarrow \infty} \int_{\ln 2}^{\ln t} \frac{1}{u} du$$

$$u = \ln x$$
$$du = \frac{1}{x} dx$$

$$= \lim_{t \rightarrow \infty} \left[\ln |u| \right]_{\ln 2}^{\ln t}$$

$$= \lim_{t \rightarrow \infty} \left[\underbrace{\ln(\ln t)}_{\rightarrow \infty} - \ln(\ln 2) \right] = \infty$$

divergent

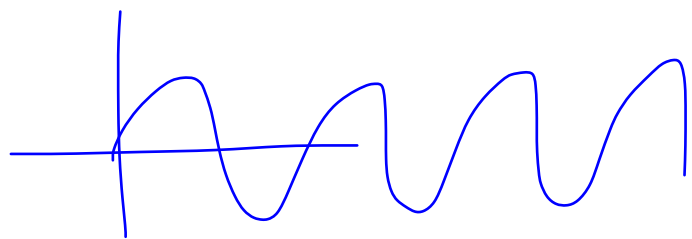
Example: Find $\int_{-\infty}^{\infty} \cos \pi x \, dx = 2 \int_0^{\infty} \cos \pi x \, dx$

↓
even

$$= 2 \lim_{t \rightarrow \infty} \int_0^t \cos \pi x \, dx$$

$$= 2 \lim_{t \rightarrow \infty} \left[\frac{1}{\pi} \sin \pi x \right]_0^t$$

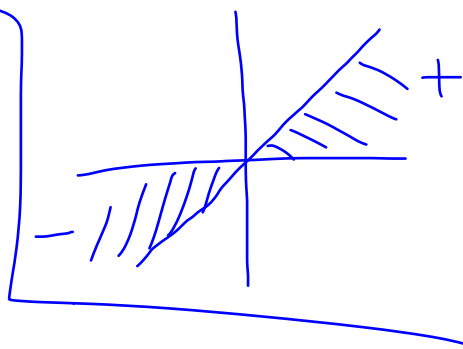
$$= \frac{2}{\pi} \lim_{t \rightarrow \infty} \sin \pi t \quad \text{dne}$$



divergent

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

$$\lim_{t \rightarrow \infty} \left. \frac{x^2}{2} \right|_{-t}^t < \infty$$



Integrals of Discontinuous Functions

Definition:

- Let f be continuous on $[a, b)$ but discontinuous at b . Then define

$$\int_a^b f(x) dx = \lim_{t \rightarrow b^-} \int_a^t f(x) dx$$

provided that this limit exists.

- Let f be continuous on $(a, b]$ but discontinuous at a . Then define

$$\int_a^b f(x) dx = \lim_{t \rightarrow a^+} \int_t^b f(x) dx$$

provided that this limit exists.

$\int_a^b f(x) dx$ is **convergent** if the limit exists and **divergent** otherwise.

- Let f be discontinuous at c , $a < c < b$, and both $\int_a^c f(x) dx$ and $\int_c^b f(x) dx$ are convergent, then we can write

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

Example: Find $\int_0^1 \frac{1}{\sqrt{1-x}} dx$
↳ discontinuous at 1

$$= \lim_{t \rightarrow 1^-} \int_0^t \frac{1}{\sqrt{1-x}} dx$$

$$u = 1-x$$

$$du = -dx$$

$$= \lim_{t \rightarrow 1^-} \int_1^{1-t} \frac{1}{\sqrt{u}} du = \lim_{t \rightarrow 1^-} \int_{1-t}^1 \frac{1}{\sqrt{u}} du$$

$$= \lim_{t \rightarrow 1^-} [2\sqrt{u}]_{1-t}^1 = \lim_{t \rightarrow 1^-} [2\sqrt{1} - 2\sqrt{1-t}]$$
$$= 2$$

Example: Calculate $\int_0^1 \ln x \, dx$

$$= \lim_{t \rightarrow 0^+} \int_t^1 \ln x \, dx$$

$$u = \ln x$$

$$dv = dx$$

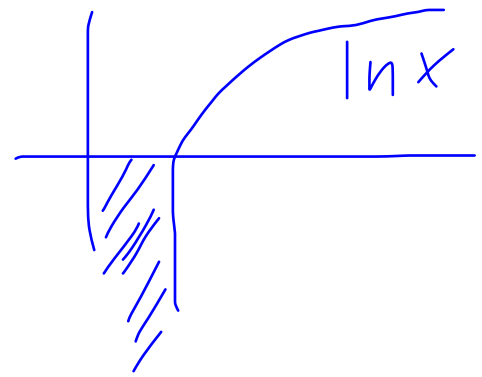
$$du = \frac{1}{x} dx$$

$$v = x$$

$$= \lim_{t \rightarrow 0^+} \left[x \ln x \Big|_t^1 - \int_t^1 x \cdot \frac{1}{x} dx \right]$$

$$= \lim_{t \rightarrow 0^+} \left[-t \ln t - [1 - t] \right] = -1 \Rightarrow \text{convergent}$$

$$\lim_{t \rightarrow 0^+} t \ln t = \lim_{t \rightarrow 0^+} \frac{\ln t}{1/t} \stackrel{H}{=} \lim_{t \rightarrow 0^+} \frac{1/t}{-1/t^2} = \lim_{t \rightarrow 0^+} (-t) = 0$$



Example: Find $\int_0^5 \frac{1}{x-2} dx$

$$= \int_0^2 \frac{1}{x-2} dx + \int_2^5 \frac{1}{x-2} dx$$
$$= \lim_{t \rightarrow 2^-} \int_0^t \frac{1}{x-2} dx + \lim_{t \rightarrow 2^+} \int_t^5 \frac{1}{x-2} dx$$

$$\lim_{t \rightarrow 2^-} \int_0^t \frac{1}{x-2} dx = \lim_{t \rightarrow 2^-} [\ln|x-2|]_0^t$$
$$= \lim_{t \rightarrow 2^-} [\ln|t-2| - \ln 2] = -\infty$$

\Rightarrow divergent

Example: Evaluate $\int_0^1 \frac{e^{1/x}}{x^3} dx$

$$= \lim_{t \rightarrow 0^+} \int_t^1 \frac{e^{1/x}}{x^3} dx = \lim \int e^{1/x} \cdot \frac{1}{x} \cdot \underbrace{\frac{1}{x^2} dx}_{-du}$$

$$u = \frac{1}{x}$$
$$du = -\frac{1}{x^2} dx$$

$$= \lim_{t \rightarrow 0^+} \int_{1/t}^1 u e^u du$$

$$w = u$$
$$dw = du$$

$$e^u du = dv$$
$$v = e^u$$

$$= - \lim_{t \rightarrow 0^+} \left[u e^u \Big|_{1/t}^1 - \int_{1/t}^1 e^u du \right]$$

$$= - \lim_{t \rightarrow 0^+} \left[e - \frac{e^{1/t}}{t} - e^{1/t} + e^{1/t} \right] = - \lim_{t \rightarrow 0^+} e^{1/t} \left[1 - \frac{1}{t} \right]$$
$$= - \lim_{s \rightarrow \infty} e^s (1 - s) = +\infty \Rightarrow \text{divergent}$$

$s = \frac{1}{t}$

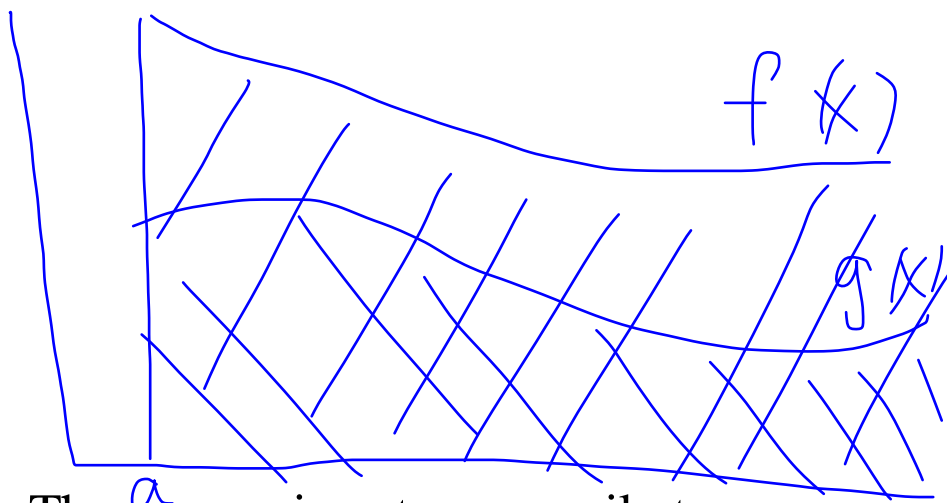
Comparison Test

Very often we would like to know if the integral is convergent or not even though we cannot find its value.

Let f and g be continuous functions defined on $[a, \infty)$ and $0 \leq g(x) \leq f(x)$.

Then

- If $\int_a^\infty f(x)dx$ is convergent, then $\int_a^\infty g(x)dx$ is also convergent.
- If $\int_a^\infty g(x)dx$ is divergent, then $\int_a^\infty f(x)dx$ is also divergent.



Note: The reverse is not necessarily true.

Example: Investigate the convergence of the improper integral

$$\int_0^{\infty} e^{-x^2} dx \Rightarrow \text{convergent}$$

$$= \underbrace{\int_0^1 e^{-x^2} dx}_{\text{convergent}} + \int_1^{\infty} e^{-x^2} dx$$

$$\begin{aligned} x &\geq 1 \\ x^2 &\geq x \\ -x^2 &\leq -x \\ e^{-x^2} &\leq e^{-x} \end{aligned}$$

$$\int_1^{\infty} e^{-x} dx = \lim_{t \rightarrow \infty} \int_1^t e^{-x} dx = \lim_{t \rightarrow \infty} -e^{-x} \Big|_1^t$$

$$= \lim_{t \rightarrow \infty} [e^{-1} - e^{-t}] = e^{-1} \Rightarrow \text{convergent}$$

$$\Rightarrow \int_1^{\infty} e^{-x^2} dx \text{ is also convergent}$$

Example: Investigate the convergence of the improper integral

$$\int_0^{\pi} \frac{\sin^2 x}{\sqrt{x}} dx$$

$$0 \leq \frac{\sin^2 x}{\sqrt{x}} \leq \frac{1}{\sqrt{x}}$$

$g(x)$ $f(x)$

$$\int_0^{\pi} \frac{1}{\sqrt{x}} dx = \lim_{t \rightarrow 0^+} \int_t^{\pi} \frac{1}{\sqrt{x}} dx = \lim_{t \rightarrow 0^+} 2\sqrt{x} \Big|_t^{\pi}$$

$$= \lim_{t \rightarrow 0^+} [2\sqrt{\pi} - 2\sqrt{t}] = 2\sqrt{\pi}$$

convergent

Thus, $\int_0^{\pi} \frac{\sin^2 x}{\sqrt{x}} dx$ is also convergent

Example: Investigate the convergence of the improper integral

$$\int_1^{\infty} \frac{1}{\sqrt{x^3 + 5}} dx$$

$$x \geq 1 \Rightarrow x^3 \geq 1$$

$$x^3 + 5 \geq x^3$$

$$\sqrt{x^3 + 5} \geq \sqrt{x^3}$$

$$\frac{1}{\sqrt{x^3 + 5}} \leq \frac{1}{\sqrt{x^3}}$$

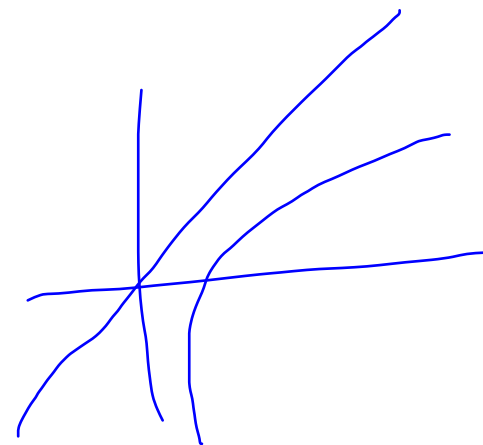
$$\int_1^{\infty} \frac{1}{\sqrt{x^3}} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{\sqrt{x^3}} dx = \lim_{t \rightarrow \infty} \left[2x^{-\frac{1}{2}} \right]_1^t$$

$$= 2 \lim_{t \rightarrow \infty} \left[1 - \frac{1}{\sqrt{t}} \right] = 2 \Rightarrow \text{convergent}$$

$$\Rightarrow \int_1^{\infty} \frac{1}{\sqrt{x^3 + 5}} dx \text{ is also convergent}$$

Example: Investigate the convergence of the improper integral

$$\int_4^{\infty} \frac{1}{\ln x - 1} dx$$



$$\ln x - 1 < \ln x < x$$

$$\frac{1}{\ln x - 1} > \frac{1}{x}$$

$$\int_4^{\infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} \int_4^t \frac{1}{x} dx = \lim_{t \rightarrow \infty} \ln x \Big|_4^t$$

$$= \lim_{t \rightarrow \infty} [\ln t - \ln 4] = \infty \Rightarrow \text{divergent}$$

$$\Rightarrow \int_4^{\infty} \frac{1}{\ln x - 1} dx \text{ is also divergent}$$

Example: Investigate the convergence of the improper integral

$$\int_3^{\infty} \frac{1}{x+e^x} dx$$

$$x+e^x > x \Rightarrow \frac{1}{x+e^x} < \frac{1}{x}$$

$$\int_3^{\infty} \frac{1}{x} dx = \infty \Rightarrow \text{divergent}$$

$$\Rightarrow \int_3^{\infty} \frac{1}{x+e^x} dx \text{ is divergent}$$



Another attempt: $x+e^x > e^x \Rightarrow \frac{1}{x+e^x} < \frac{1}{e^x}$

$$\int_3^{\infty} e^{-x} dx = \lim_{t \rightarrow \infty} \int_3^t e^{-x} dx = \lim_{t \rightarrow \infty} [-e^{-x}]_3^t$$

$$= \lim_{t \rightarrow \infty} [e^{-3} - \underbrace{e^{-t}}_{\rightarrow 0}] = e^{-3} \Rightarrow \text{convergent}$$

Thus, $\int_3^{\infty} \frac{1}{x+e^x} dx$ is convergent

Example: Investigate the convergence of the improper integral

$$\int_3^{\infty} \frac{1}{x - e^{-x}} dx$$

$$x - e^{-x} < x$$

$$\frac{1}{x - e^{-x}} > \frac{1}{x}$$

$$\int_3^{\infty} \frac{1}{x} dx = \infty \implies \text{divergent}$$

$$\implies \int_3^{\infty} \frac{1}{x - e^{-x}} dx \text{ is also divergent}$$