



# Week in Review

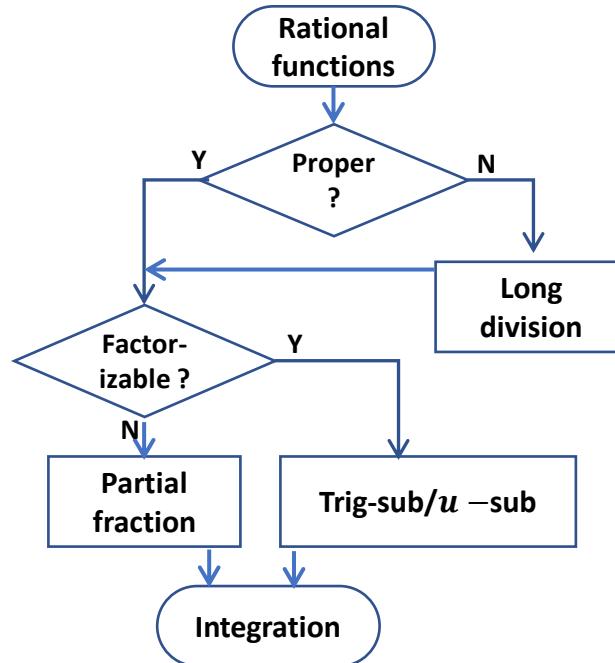
## Math 152

**Week 06**

Integration by Partial Fractions  
Improper Integrals



# Integration by Partial Fractions





# Integration by Partial Fractions

The quotient remainder theorem and general principles of the long division algorithm

$$x = dQ + R$$

- $x$ : dividend ( $\in \mathbb{N}$ )
- $d$ : divisor
- $Q$ : quotient
- $R$ : remainder ( $x - Qd$ )

$$\begin{array}{r} Q \\ d ) x \\ \hline Qd \\ \hline x - Qd \quad \leftarrow R \end{array}$$

The long division algorithm for polynomials

quotient remainder by orders

$$x^2 = (x+1)(x-1) + 1$$

Application to improper rational function

$$\begin{aligned} \frac{x^2}{x+1} &= \frac{(x+1)(x-1)+1}{x+1} \\ &= (x+1) + \frac{1}{(x+1)} \end{aligned}$$

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

$$\begin{array}{r} 1 \\ x+1 ) x - 1 \\ \hline x + 1 \\ \hline -2 \end{array}$$

long division algorithm for polynomials for Tylor expansion

(Repeating long divisions for the quotients)

$$(x-1) = (x+1) \cdot 1 - 2$$

$$\begin{aligned} x^2 &= (x+1)(x-1) + 1 \\ &= (x+1)((x+1) \cdot 1 - 2) + 1 \\ &= (x+1)^2 - 2(x+1) + 1 \end{aligned}$$



# Integration by Partial Fractions

Evaluate  $\int_0^1 \frac{4x^2 + 5}{2x + 1} dx$

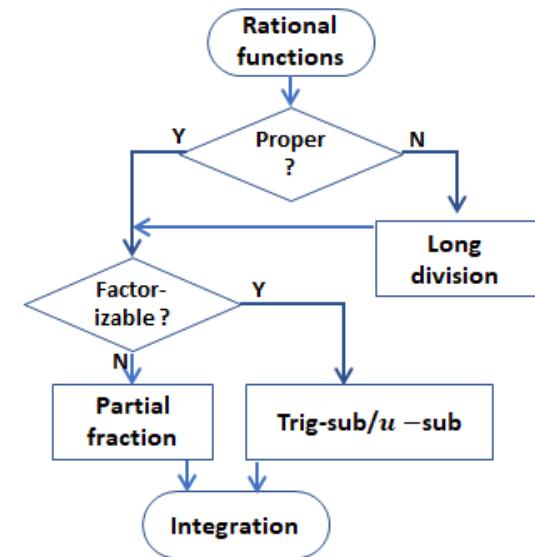
- (a)  $2 \ln 3$
- (b)  $3 \ln 3$
- (c)  $4 \ln 3$
- (d)  $6 \ln 3$
- (e) None of these

Long division

$$\begin{array}{r} 2x \quad -1 \\ 2x + 1 \quad \overline{)4x^2 \quad +0x \quad +5} \\ 4x^2 \quad +2x \\ \hline -2x \quad +5 \\ -2x \quad -1 \\ \hline \quad \quad \quad 6 \end{array}$$

Proper rational function

$$\begin{aligned} & \int \left( 2x - 1 + \frac{6}{2x+1} \right) dx \\ &= \int (2x - 1) dx + \int \frac{6}{2x+1} dx \\ &= x^2 - x + 3 \ln|2x+1| + C \\ & \int_0^1 \frac{4x^2+5}{(2x+1)} dx = [x^2 - x + 3 \ln|2x+1|]_0^1 = 3 \ln 3 \end{aligned}$$





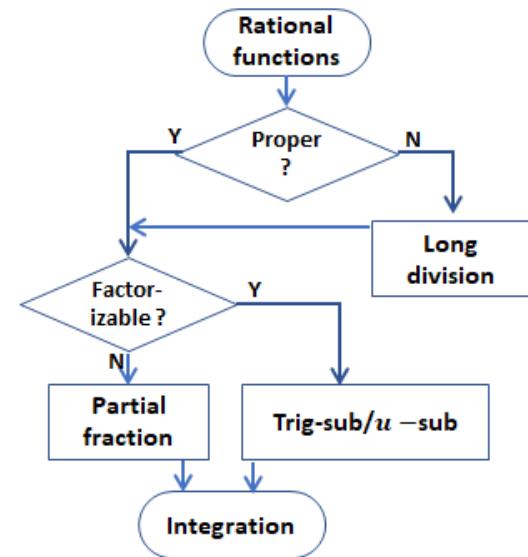
# Integration by Partial Fractions

Compute  $\int_0^4 \frac{x+2}{x^2+4} dx$ .

- (a)  $\frac{1}{2}(\ln 20 - \ln 4) + \arctan(2)$
- (b)  $\ln 6 - \ln 2$
- (c)  $\ln 20 - \ln 4$
- (d)  $\frac{1}{2}(\ln 20 - \ln 4) + 2 \arctan(4)$
- (e)  $\ln 20 - \ln 4 + 2 \arctan(4)$

$$\begin{aligned}\int \frac{x}{x^2+4} dx + \int \frac{2}{x^2+4} dx \\ \bullet \quad \int \frac{x}{x^2+4} dx = \frac{1}{2} \int \frac{2x}{x^2+4} dx = \frac{1}{2} \ln(x^2 + 4) + C \\ \bullet \quad \int \frac{2}{x^2+4} dx = 2 \left[ \frac{1}{2} \arctan\left(\frac{x}{2}\right) \right] + C\end{aligned}$$

$$\begin{aligned}\int_0^4 \frac{x+2}{x^2+4} dx &= \left[ \frac{1}{2} \ln(x^2 + 4) + \arctan\left(\frac{x}{2}\right) \right]_0^4 \\ &= \frac{1}{2} (\ln 20 - \ln 4) + \arctan 2\end{aligned}$$



# ATM Integration by Partial Fractions

$$\int \frac{x^3 + x}{x - 1} dx =$$

- (a)  $\frac{x^3}{3} + \frac{x^2}{2} + 2x - 2 \ln|x - 1| + C$
- (b)  $\frac{x^3}{3} - \frac{x^2}{2} + 2x + 2 \ln|x - 1| + C$
- (c)  $\frac{x^3}{3} + \frac{x^2}{2} + 2x + 2 \ln|x - 1| + C$
- (d)  $\frac{x^3}{3} + \frac{x^2}{2} - 2x + 2 \ln|x - 1| + C$
- (e)  $\frac{x^3}{3} - \frac{x^2}{2} + 2x - 2 \ln|x - 1| + C$

Long division

$$\begin{aligned}\frac{x^3 + x}{x - 1} &= \frac{x^3 - x^2 + x^2 - x + 2x - 2 + 2}{x - 1} \\&= \frac{x^2(x - 1) + x(x - 1) + 2(x - 1) + 2}{x - 1} \\&= x^2 + x + 2 + \frac{2}{x - 1}\end{aligned}$$

$$\begin{aligned}\int \left( x^2 + x + 2 + \frac{2}{x - 1} \right) dx \\ \frac{x^3}{3} + \frac{x^2}{2} + 2x + 2 \ln|x - 1| + C\end{aligned}$$



# Integration by Partial Fractions

**Prerequisite : Factor denominators completely**

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

**Proper factor rule : Break down to proper rational functions**

- $\frac{3x}{(x^2+2)(x-1)} = \frac{Ax+B}{x^2+2} + \frac{C}{(x-1)}$
- $\frac{1}{(x+a)(x+b)} = \frac{A}{x+a} + \frac{B}{x+b}$

**Linear factor rule :**  $\frac{p(x)}{(ax+b)^m} = \frac{A_1}{ax+b} + \frac{A_2}{(ax+b)^2} + \dots + \frac{A_m}{(ax+b)^m}$  w/  $\deg(p(x)) < m$

$$\frac{x^2+4x+1}{(x+1)^3} = \frac{A}{(x+1)} + \frac{B}{(x+1)^2} - \frac{C}{(x+1)^3}$$

$$\frac{x^2+4x+1}{(x+1)^3} = \frac{(x+1)^2+2(x+1)-1}{(x+1)^3} = \frac{1}{(x+1)} + \frac{2}{(x+1)^2} - \frac{1}{(x+1)^3}$$



# Integration by Partial Fractions

## Cover-up method

- $\frac{1}{(x-a)(x-b)} = \left[ \frac{1}{(x-a)(x-b)} \right]_{x=b} \cdot \frac{1}{(x-b)} + \left[ \frac{1}{(x-a)(x-b)} \right]_{x=a} \cdot \frac{1}{(x-a)}$ 

**Decompose**      "cover-up" method.

$$= \frac{1/(b-a)}{x-b} + \frac{1/(a-b)}{x-a}$$

Find the partial fraction decomposition of

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

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

- $\frac{1}{(x-1)(x-2)(x-3)(x-4)} = -\frac{1/6}{x-1} + \frac{1/2}{x-2} - \frac{1/2}{x-3} + \frac{1/6}{x-4}$



# Integration by Partial Fractions

Cover-up method w/ non-factorizable denominator factor

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

**Step 1: Multiply  $(x - 1)$  on both sides and let  $x = 1$**

- $\frac{3}{1^2+2} = 1 = C$

**Step 2: Pass  $(x - 1)$  term to the LHS and simplify the LHS**

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

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

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

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

$$A = -1, B = 2$$

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



# Integration by Partial Fractions

Which of the following is the form of the partial-fraction decomposition for the rational function?

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

- (a)  $\frac{A}{x+1} + \frac{Bx+C}{x^2 - 2x - 3} + \frac{Dx+E}{x^2 - 2x + 2}$
- (b)  $\frac{A}{x+1} + \frac{Bx+C}{(x+1)^2} + \frac{D}{x-3} + \frac{Ex+F}{x^2 - 2x + 2}$
- (c)  $\frac{A}{x+1} + \frac{B}{(x+1)^2} + \frac{C}{x-3} + \frac{D}{x^2 - 2x + 2}$
- (d)  $\frac{A}{x+1} + \frac{B}{(x+1)^2} + \frac{C}{x-3} + \frac{Dx+E}{x^2 - 2x + 2}$
- (e)  $\frac{A}{x+1} + \frac{B}{x^2 - 2x - 3} + \frac{C}{x^2 - 2x + 2}$

$$\begin{aligned}& \frac{1}{(x+1)(x-3)(x+1)(x^2 - 2x + 2)} \\&= \frac{1}{(x+1)^2(x-3)(x^2 - 2x + 2)} \\&= \frac{A}{(x+1)} + \frac{B}{(x+1)^2} + \frac{C}{x-3} + \frac{Dx+E}{x^2 - 2x + 2}\end{aligned}$$



# Integration by Partial Fractions

Compute the following integral showing all necessary work clearly.

$$\int \frac{4x^2 - 5x + 11}{(x+1)(x-1)(x^2+4)} dx$$

- $\int \frac{1}{x^2+4} dx = \frac{1}{4} \int \frac{1}{\left(\frac{x}{2}\right)^2+1} dx$
- $\tan \theta = \frac{x}{2}$
- $2 \sec^2 \theta d\theta = dx$

$$= \frac{1}{4} \int \frac{2 \sec^2 \theta}{(\tan \theta)^2 + 1} d\theta$$

$$= \frac{1}{2} \int \frac{\sec^2 \theta}{\sec^2 \theta} d\theta$$

$$= \frac{1}{2} \theta + C$$

$$= \frac{1}{2} \arctan\left(\frac{x}{2}\right) + C$$

$$\int \frac{4x^2 - 5x + 11}{(x+1)(x-1)(x^2+4)} dx =$$

$$2 \ln|x+1| + \ln|x-1| - \frac{1}{2} \ln(x^2+4) + \frac{1}{2} \arctan\left(\frac{x}{2}\right) + C$$

$$\begin{aligned} \frac{4x^2 - 5x + 11}{(x+1)(x-1)(x^2+4)} &= \frac{\frac{4+5+11}{(-2)(1+4)}}{(x+1)} + \frac{\frac{4-5+11}{(2)(1+4)}}{(x-1)} + \frac{Cx+D}{x^2+4} \\ &= \frac{\frac{-10}{20}}{(x+1)} + \frac{\frac{10}{10}}{(x-1)} + \frac{Cx+D}{x^2+4} \\ &= \frac{\frac{-2}{-2}}{(x+1)} + \frac{\frac{1}{1}}{(x-1)} + \frac{Cx+D}{x^2+4} \\ \frac{4x^2 - 5x + 11}{(x+1)(x-1)} &= \left[ \frac{-2}{(x+1)} + \frac{1}{(x-1)} \right] (x^2 + 4) + Cx + D \\ \text{Let } x = 2i \\ \frac{-16 - 10i + 11}{5} &= 2Ci + D \\ -1 - 2i &= 2Ci + D \\ C = -1, D = -1 & \\ \int \left( \frac{2}{(x+1)} + \frac{1}{(x-1)} - \frac{x}{x^2+4} - \frac{1}{x^2+4} \right) dx & \\ \bullet \quad \int \frac{2}{(x+1)} dx &= 2 \ln|x+1| + C \\ \bullet \quad \int \frac{1}{(x-1)} dx &= \ln|x-1| + C \\ \bullet \quad \int \frac{x}{x^2+4} dx &= \frac{1}{2} \ln(x^2+4) + C \\ \bullet \quad u = x^2 + 4 \Rightarrow du = 2xdx & \\ \bullet \quad \int \frac{x}{x^2+4} dx &= \frac{1}{2} \int \frac{1}{u} du \end{aligned}$$



# Integration by Partial Fractions

Find  $\int \frac{x+2}{x^2(x^2+1)} dx$

Partial fraction

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

Multiply by  $x^2$  and let  $x = 0$

$$\frac{0+2}{(0^2+1)} = B \Rightarrow B = 2$$

Simplifying  $\frac{x+2}{x^2(x^2+1)} - \frac{2}{x^2} = \frac{A}{x} + \frac{Cx+D}{x^2+1}$

$$\frac{x+2-2x^2-2}{x^2(x^2+1)} = \frac{A}{x} + \frac{Cx+D}{x^2+1} \Rightarrow \frac{1-2x}{x(x^2+1)} = \frac{A}{x} + \frac{Cx+D}{x^2+1}$$

Multiply by  $x$  and let  $x = 0$

$$\frac{1-2\cdot 0}{(0^2+1)} = A \Rightarrow A = 1$$

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

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

$$\begin{aligned}\int \frac{x+2}{x^2(x^2+1)} dx &= \int \left[ \frac{1}{x} + \frac{2}{x^2} + \frac{-x-2}{x^2+1} \right] dx \\&= \int \left[ \frac{1}{x} + \frac{2}{x^2} - \frac{x}{x^2+1} - \frac{2}{x^2+1} \right] dx \\&= \ln|x| - \frac{2}{x} - \frac{1}{2} \ln(x^2+1) - 2 \arctan x + C\end{aligned}$$



# Integration by Partial Fractions (Exercise)

Write out the form of the partial fraction decomposition of the function

$$f(x) = \frac{x^3 - 2x^2 - 5x + 4}{(x+2)^2(x^2-1)(x^2+5x+7)}$$

(a)  $\frac{A}{x+2} + \frac{B}{(x+2)^2} + \frac{C}{x-1} + \frac{D}{x+1} + \frac{Ex+F}{x^2+5x+7}$

(b)  $\frac{A}{x+2} + \frac{B}{(x+2)^2} + \frac{Cx+D}{x^2-1} + \frac{Ex+F}{x^2+5x+7}$

(c)  $\frac{A}{(x+2)^2} + \frac{B}{x-1} + \frac{C}{x+1} + \frac{Dx+E}{x^2+5x+7}$

(d)  $\frac{A}{(x+2)^2} + \frac{B}{x^2-1} + \frac{Cx+D}{x^2+5x+7}$

(e)  $\frac{Ax+B}{(x+2)^2} + \frac{Cx+D}{x^2-1} + \frac{Ex+F}{x^2+5x+7}$

$$\int \frac{3-x}{x^2+3x-4} dx =$$

(a)  $\frac{-7}{5} \ln|x+4| + \frac{2}{5} \ln|x-1| + C$

(b)  $\frac{7}{2} \ln|x+4| + \frac{2}{5} \ln|x-1| + C$

(c)  $\frac{1}{5} \ln|x-4| - \frac{4}{5} \ln|x+1| + C$

(d)  $\frac{-1}{5} \ln|x-4| + \frac{4}{5} \ln|x+1| + C$

(e)  $\frac{2}{5} \ln|x+4| - \frac{7}{5} \ln|x-1| + C$



# Integration by Partial Fractions (Exercise)

Which of the following is a proper Partial Fraction Decomposition for  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)}$ ?

- (a)  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)} = \frac{Ax+B}{x^2-16} + \frac{C}{x-3} + \frac{D}{(x-3)^2} + \frac{Ex+F}{x^2+1}$
- (b)  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)} = \frac{A}{x-4} + \frac{B}{x+4} + \frac{C}{x-3} + \frac{D}{(x-3)^2} + \frac{Ex+F}{x^2+1}$
- (c)  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)} = \frac{Ax+B}{x^2-16} + \frac{Cx+D}{(x-3)^2} + \frac{Ex+F}{x^2+1}$
- (d)  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)} = \frac{A}{x-4} + \frac{B}{x+4} + \frac{C}{x-3} + \frac{D}{(x-3)^2} + \frac{E}{x^2+1}$
- (e)  $\frac{x+1}{(x^2-16)(x-3)^2(x^2+1)} = \frac{A}{x-4} + \frac{B}{(x-4)^2} + \frac{C}{x-3} + \frac{D}{(x-3)^2} + \frac{Ex+F}{x^2+1}$

Which of the following is a proper Partial Fraction Decomposition for the rational function

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

- (a)  $\frac{A}{x+3} + \frac{B}{(x+3)^2} + \frac{C}{x+1} + \frac{Dx+E}{x^2+4}$
- (b)  $\frac{A}{x+3} + \frac{Bx+C}{x^2+4x+3} + \frac{Dx+E}{x^2+4}$
- (c)  $\frac{A}{x+3} + \frac{Bx+C}{(x+3)^2} + \frac{D}{x+1} + \frac{Ex+F}{x^2+4}$
- (d)  $\frac{A}{x+3} + \frac{B}{(x+3)^2} + \frac{C}{x+1} + \frac{D}{x+2} + \frac{D}{x-2}$
- (e) None of these.



# Integration by Partial Fractions (Exercise)

Compute  $\int \frac{2x^2 + 5x - 5}{(x+1)(x+3)^2} dx$

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

Find  $\int \frac{2x^3 - 4x - 8}{(x^2 - x)(x^2 + 4)} dx$  showing all necessary work.



# Improper integrals

## Definition: improper integrals

- integrals with infinite intervals of integration
- integrals with intervals with vertical asymptote (*infinite discontinuities*)

## Examples of improper integrals

- Improper integrals with **infinite intervals of integration (Type 1):**
  - $\int_1^\infty \frac{dx}{x^2}$ ,  $\int_{-\infty}^0 e^x dx$ ,  $\int_{-\infty}^\infty \frac{dx}{1+x^2}$
- Improper integrals with **infinite discontinuities** in the interval (**Type 2**):
  - $\int_{-3}^3 \frac{dx}{x^2}$ ,  $\int_1^2 \frac{dx}{x-1}$ ,  $\int_0^\pi \tan x dx$
- Improper integrals with **infinite discontinuities** and **infinite intervals of integration (Type 3):**
  - $\int_0^\infty \frac{dx}{\sqrt{x}}$ ,  $\int_{-\infty}^\infty \frac{dx}{x^2-9}$ ,  $\int_1^\infty \sec x dx$
- Limit = tool to handle infinity

# ATM Improper integrals

**Definition: improper integral of  $f$  over the interval  $[a, \infty]$**

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

**Definition: improper integral of  $f$  over the interval  $[-\infty, b]$**

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

**Definition: improper integral of  $f$  over the interval  $[-\infty, \infty]$**

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

- In the case where the limit exists, the improper integral is said to **converge**, and the limit is defined to be the value of the integral.
- In the case where the limit does not exist, the improper integral is said to **diverge**, and it is not assigned a value.

# ATM Improper integrals

Theorem: improper integral of  $1/x^p$  over the interval  $[1, \infty)$

$$\int_1^\infty \frac{1}{x^p} dx = \begin{cases} \frac{1}{p-1} & \text{if } p > 1 \\ \text{diverges if } p \leq 1 \end{cases}$$

Which of the following statements is true regarding the improper integral  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx$ ?

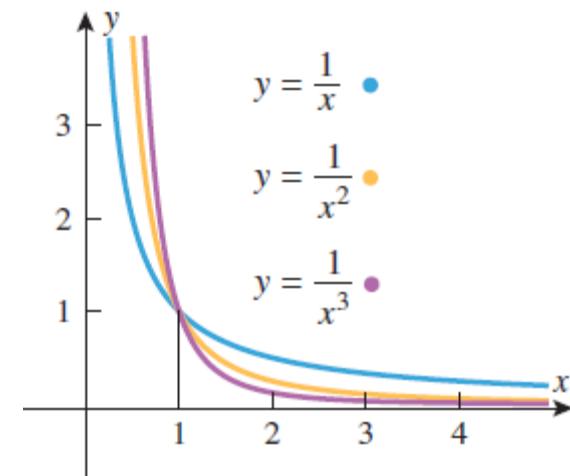
- (a) The integral converges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \leq \int_1^\infty \frac{3}{x^2} dx$ , which converges.
- (b) The integral converges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \leq \int_1^\infty \frac{1}{x^2} dx$ , which converges.
- (c) The integral diverges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \geq \int_1^\infty \frac{3}{x} dx$ , which diverges.
- (d) The integral diverges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \geq \int_1^\infty \frac{1}{x} dx$ , which diverges.
- (e) The integral diverges by oscillation.

On  $(0, \infty)$

$$(\sin x + 2) \leq 3$$

$$x^2 + x > x^2 \Rightarrow \frac{1}{x^2+x} < \frac{1}{x^2}$$

$$\frac{(\sin x+2)}{x^2+x} \leq \frac{3}{x^2} \text{ where } \int \frac{3}{x^2} dx \leq \infty$$



# ATM Improper integrals

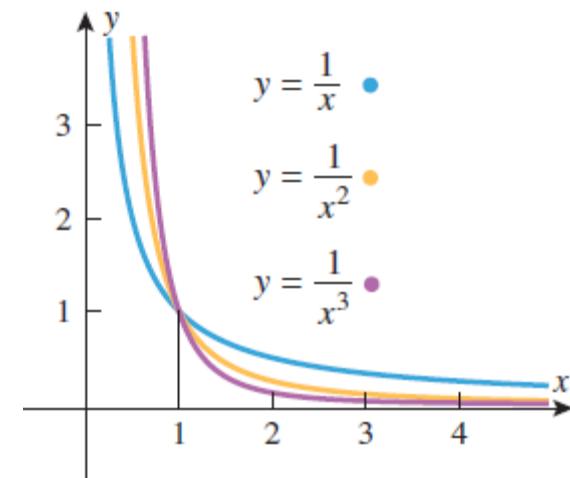
Theorem: improper integral of  $1/x^p$  over the interval  $(0, 1]$

$$\int_1^\infty \frac{1}{x^p} dx = \begin{cases} \frac{1}{1-p} & \text{if } p < 1 \\ \text{diverges} & \text{if } p \geq 1 \end{cases}$$

Which statement is true about

the integral  $\int_0^4 \frac{2}{(x-3)^2} dx$ ?

- (a) Diverges
- (b) Converges to  $\frac{8}{3}$
- (c) Converges to  $\frac{4}{3}$
- (d) Converges to  $-\frac{8}{3}$
- (e) Converges to  $-\frac{4}{3}$



# ATM Improper integrals

Which of the following statements is true regarding the improper integral  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx$ ?

- (a) The integral converges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \leq \int_1^\infty \frac{3}{x^2} dx$ , which converges.
- (b) The integral converges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \leq \int_1^\infty \frac{1}{x^2} dx$ , which converges.
- (c) The integral diverges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \geq \int_1^\infty \frac{3}{x} dx$ , which diverges.
- (d) The integral diverges because  $\int_1^\infty \frac{\sin x + 2}{x(x+1)} dx \geq \int_1^\infty \frac{1}{x} dx$ , which diverges.
- (e) The integral diverges by oscillation.

On  $(0, \infty)$

$$(\sin x + 2) \leq 3$$

$$x^2 + x > x^2 \Rightarrow \frac{1}{x^2+x} < \frac{1}{x^2}$$

$$\frac{(\sin x+2)}{x^2+x} \leq \frac{3}{x^2} \text{ where } \int \frac{3}{x^2} dx \leq \infty$$

# ATM Improper integrals

$$\int_1^\infty xe^{-x^2} dx =$$

- (a) 1
- (b)  $2e$
- (c)  $\frac{1}{2e}$
- (d)  $\frac{1}{2}$
- (e)  $\infty$

$$\begin{aligned} & \lim_{N \rightarrow \infty} \int_1^N xe^{-x^2} dx \\ &= \lim_{N \rightarrow \infty} \int_1^{N^2} \frac{e^{-u}}{2} dx \\ &= \lim_{N \rightarrow \infty} \left[ -\frac{e^{-u}}{2} \right]_1^{N^2} \\ &= \lim_{N \rightarrow \infty} \left[ \frac{e^{-1} - e^{-N^2}}{2} \right] \\ &= \frac{e^{-1}}{2} \end{aligned}$$

$$\begin{aligned} u &= x^2 \\ \frac{1}{2} du &= x dx \\ \int_{x=0}^{x=N} &\Rightarrow \int_{u=0}^{u=N^2} \end{aligned}$$

# ATM Improper integrals

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$$\int_0^1 \frac{2}{x^2 - 1} dx =$$

- (a)  $-\infty$
- (b)  $\infty$
- (c)  $\ln 2$
- (d)  $-\ln 2$
- (e)  $0$

$$\begin{aligned}\lim_{a \rightarrow 1^-} \int_0^a \frac{2}{x^2 - 1} dx &= \lim_{a \rightarrow 1^-} \int_0^a \frac{2}{(x+1)(x-1)} dx \\&= \lim_{a \rightarrow 1^-} \int_0^a \left[ \frac{1}{x-1} - \frac{1}{x+1} \right] dx \\&= \lim_{a \rightarrow 1^-} [\ln|x-1| - \ln|x+1|] \\&= \lim_{a \rightarrow 1^-} \left[ \ln \left| \frac{x-1}{x+1} \right| \right]_0^a \\&= \lim_{a \rightarrow 1^-} \ln \left| \frac{a-1}{a+1} \right| = -\infty\end{aligned}$$



# Improper integrals (Exercise)

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

- (a)  $\infty$
- (b)  $\frac{\pi}{2}$
- (c)  $\frac{\pi}{4}$
- (d) None of these.
- (e)  $\frac{3\pi}{4}$

The improper integral  $\int_1^e \frac{1}{x \ln x} dx$

- (a) diverges to  $-\infty$ .
- (b) converges to 1.
- (c) diverges to  $\infty$ .
- (d) converges to -1.
- (e) converges to  $\frac{1}{e} - 1$ .



# Improper integrals (Exercise)

Which of the following statements is true regarding the improper integral  $\int_1^\infty \frac{1}{e^x + \sqrt{x}} dx$ ?

- (a) The integral converges because  $\int_1^\infty \frac{1}{e^x + \sqrt{x}} dx < \int_1^\infty \frac{1}{\sqrt{x}} dx$  and  $\int_1^\infty \frac{1}{\sqrt{x}} dx$  converges.
- (b) The integral diverges because  $\int_1^\infty \frac{1}{e^x + \sqrt{x}} dx > \int_1^\infty \frac{1}{e^x} dx$  and  $\int_1^\infty \frac{1}{e^x} dx$  diverges.
- (c) The integral diverges because  $\int_1^\infty \frac{1}{e^x + \sqrt{x}} dx > \int_1^\infty \frac{1}{\sqrt{x}} dx$  and  $\int_1^\infty \frac{1}{\sqrt{x}} dx$  diverges.
- (d) The integral converges because  $\int_1^\infty \frac{1}{e^x + \sqrt{x}} dx < \int_1^\infty \frac{1}{e^x} dx$  and  $\int_1^\infty \frac{1}{e^x} dx$  converges.
- (e) The integral converges to 0.

Evaluate  $\int_1^\infty \frac{e^{2/x}}{x^2} dx$ .

- (a)  $-\frac{1}{2}(1 - e^2)$
- (b)  $2(1 - e^2)$
- (c)  $-2(1 - e^2)$
- (d)  $\frac{1}{2}(1 - e^2)$
- (e)  $\frac{1}{2}e^2$



# Improper integrals (Exercise)

The integral  $\int_0^\infty e^{-2x} dx$

- (a) diverges
- (b) converges to 0
- (c) converges to  $\frac{1}{4}$
- (d) converges to  $\frac{1}{2}$
- (e) converges to 2

Which of the following integrals are improper?

(I)  $\int_0^1 \frac{1}{3x-1} dx$  (II)  $\int_1^3 \ln(x-1) dx$  (III)  $\int_{-\infty}^1 \frac{1}{x^4} dx$

- (a) (III) only
- (b) (I) and (III) only
- (c) (II) and (III) only
- (d) (I) and (II) only
- (e) All of them are improper.



# Improper integrals (Exercise)

Which statement is true about the integral  $\int_1^\infty \frac{3 \sin^2 x}{x^2} dx$ ?

- (a) The integral converges by comparison to  $\int_1^\infty \frac{1}{x} dx$
- (b) The integral diverges by comparison to  $\int_1^\infty \frac{3}{x^2} dx$
- (c) The integral converges by comparison to  $\int_1^\infty \frac{3}{x^2} dx$
- (d) The integral diverges by comparison to  $\int_1^\infty \frac{1}{x} dx$
- (e) None of these

Which of the following statements is true regarding the improper integral  $\int_1^\infty \frac{\cos^2 x + 5}{x^4} dx$ ?

- (a) It converges since  $\int_1^\infty \frac{\cos^2 x + 5}{x^4} dx \leq \int_1^\infty \frac{5}{x^4} dx$ , which converges.
- (b) It converges since  $\int_1^\infty \frac{\cos^2 x + 5}{x^4} dx \leq \int_1^\infty \frac{1}{x^4} dx$ , which converges.
- (c) It converges since  $\int_1^\infty \frac{\cos^2 x + 5}{x^4} dx \leq \int_1^\infty \frac{6}{x^4} dx$ , which converges.
- (d) It converges to zero.
- (e) It diverges by oscillation.