

Outline

1. Improper integrals.
2. Area between
curves.
3. Volumes of
Revolution.

1. Improper Integrals

$$\int_3^{\infty} \frac{1}{x^2} dx$$

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

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

$$\int_1^2 \frac{1}{x^2-4} dx$$

Type I

One limit of integration is infinite.

Type II

Vertical asymptote at endpoint.

- Today we will look at:

Type III

$$\int_{-\infty}^{\infty} e^{-x^2} dx$$

Both limits of integration are infinite.

Type IV $\int_{-1}^1 \frac{1}{x^2} dx$

Vertical asymptote occurs between limits of integration.

Type III

- Both limits of integration are infinite.
- Approach is to:

① Split $\int_{-\infty}^{\infty} f(x) dx$ at some finite $x = x_0$ into $\int_{x_0}^{\infty} f(x) dx$ and $\int_{-\infty}^{x_0} f(x) dx$.

② Determine convergence / divergence of $\int_{x_0}^{\infty} f(x) dx$ and $\int_{-\infty}^{x_0} f(x) dx$ separately.

③ If $\int_{x_0}^{\infty} f(x) dx$ and $\int_{-\infty}^{x_0} f(x) dx$ both converge then $\int_{-\infty}^{\infty} f(x) dx$ converges.

④ If either of $\int_{x_0}^{\infty} f(x) dx$ or $\int_{-\infty}^{x_0} f(x) dx$ (or both) diverge then $\int_{-\infty}^{\infty} f(x) dx$ diverges.

Example

Does $\int_{-\infty}^{\infty} \frac{1}{1+x^2} dx$ converge or diverge?

Solution

Determine whether or not
both $\int_0^{\infty} \frac{1}{1+x^2} dx$ and

$\int_{-\infty}^0 \frac{1}{1+x^2} dx$ both converge.

$$\int_0^{\infty} \frac{1}{1+x^2} dx = \lim_{a \rightarrow \infty} \int_0^a \frac{1}{1+x^2} dx$$

$$= \lim_{a \rightarrow \infty} [\arctan(x)]_0^a$$

$$= \lim_{a \rightarrow \infty} \arctan(a)$$

$$= \pi/2$$

Next:

$$\int_{-\infty}^0 \frac{1}{1+x^2} dx = \lim_{a \rightarrow -\infty} \int_a^0 \frac{1}{1+x^2} dx$$

$$= \lim_{a \rightarrow -\infty} [\arctan(x)]_a^0$$

$$= \lim_{a \rightarrow -\infty} -\arctan(a)$$

$$= \pi/2$$

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

$$\text{to } \frac{\pi}{2} + \frac{\pi}{2} = \pi.$$

Example

Does $\int_{-\infty}^{\infty} \frac{x}{1+x^2} dx$ converge or diverge?

Solution

Might think that since

$$f(x) = \frac{x}{1+x^2} \text{ is an odd}$$

function and for any finite number a ,

$$\int_{-a}^a f(x) dx = 0$$

that $\int_{-\infty}^{\infty} f(x) dx = 0$ and the integral converges.

$(-7, 7)$ Symmetric interval
 $(-\infty, \infty)$ Not symmetric.

But NOT OK to reason this way when $\pm \infty$ involved.

To determine convergence/divergence;

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

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

Type IV

- Function being integrated has a vertical asymptote between the limits of integration.
- ~~How~~ To handle these:
 - ① Split $\int_a^b g(x) dx$ into two type II integrals at the point $(x=x_0)$ where the vertical asymptote occurs.

② Determine convergence/divergence of $\int_{x_0}^{\beta} g(x)dx$ and $\int_{\alpha}^{x_0} g(x)dx$ separately.

③ If both $\int_{x_0}^{\beta} g(x)dx$ and $\int_{\alpha}^{x_0} g(x)dx$ both converge, then $\int_{\alpha}^{\beta} g(x)dx$ converges.

Example

Does $\int_{-1}^1 \frac{1}{x^3} dx$ converge or diverge?

Type IV Improper Integral

- Vertical asymptote at a point between the limits of integration.

e.g. $\int_{-1}^3 \frac{1}{x^2} dx$

vertical asymptote at $x=0$.

- Split integral at the vertical asymptote into a pair of Type II improper integrals.

- Both Type II integrals have to converge in order for the Type IV integral to converge.

Example

Does $\int_{-2}^2 \frac{1}{x^3} dx$ converge or diverge?

Solution

Investigate convergence / divergence of:

$$\int_0^2 \frac{1}{x^3} dx \quad \text{and} \quad \int_{-2}^0 \frac{1}{x^3} dx.$$

Both need to converge for

$\int_{-2}^2 \frac{1}{x^3} dx$ to converge.

$$\int_0^2 \frac{1}{x^3} dx = \lim_{b \rightarrow 0^+} \int_b^2 \frac{1}{x^3} dx$$

$$= \lim_{b \rightarrow 0^+} \left[\frac{x^{-2}}{-2} \right]_b^2$$

$$= \lim_{b \rightarrow 0^+} \frac{1}{2b^2} - \frac{1}{8}$$

$$= +\infty.$$

So $\int_0^2 \frac{1}{x^3} dx$ and $\int_{-2}^2 \frac{1}{x^3} dx$ diverge.