Class 25: Monday April 2 Introduction to Improper Integrals

1. (a) Sketch a graph of the function $f(x) = 1/x^2$.

- (b) Find the area under this curve, from x = 1 to x = b, for each of the following values of b:
- (i) b = 10. Area =

(ii) b = 100. Area =

- (iii) b = 1000. Area =
- (c) What do you think the TOTAL area under the curve to the right of x = 1 is?
- (d) Let's try to prove what this total area is. First find the area under the curve from 1 to b in terms of b.

(e) The total area under the curve to the right of x = 1 can be found by plugging in larger and larger values of b to find the number your answers are approaching.

Translating the above sentence into mathematical language, we say we are taking the $___$ as b goes to $___$ of the area from 1 to b. Do this here.

(f) The mathematical "shorthand" notation for what we did above is:

$$\int_{1}^{\infty} \frac{1}{x^2} dx \stackrel{def}{=} \lim_{b \to \infty} \int_{1}^{b} \frac{1}{x^2} dx$$

The integral on the left hand side is called an **improper integral**. In general, when the limit exists, we say the improper integral **converges**. Otherwise we say it **diverges**.

2. (a) Sketch a graph of the function f(x) = 1/x.

(b) Find the area under this curve, to the right of x=2, by evaluating the improper integral $\int_2^\infty \frac{1}{x} dx$. Hint: do this in two steps:

Step 1. Evaluate $\int_2^b \frac{1}{x} dx$.

Step 2. Now find the appropriate limit.

- 3. (a) Above, we found that the total area under $f(x) = 1/x^2$ to the right of x = 1 is 1. Now let's find the area under the same curve, but between the y-axis and x = 1. First shade in this area in the same graph you sketched above in problem 1.
- (b) $\int_0^1 \frac{1}{x^2} dx =$

(c) As you can see, this definite integral SEEMS to be undefined, because the integrand $1/x^2$ is undefined at x = 0. So this is called and **improper integral**. Let's try a different way, then. Find the area from a to 1, in terms of a (where a is any number between 0 and 1).

- (d) What is the area for each of the following values of a?
- a = 0.1
- a = 0.01
- a = 0.001
- (e) What do you think the area from 0 to 1 is? PROVE your answer mathematically.

4. Evaluate each of the following improper integrals. (Remember, it's easier if you do each problem in two steps: first evaluate a definite integral "using a or b"; then take the appropriate limit.)

(a)
$$\int_2^\infty \frac{1}{\sqrt{x}} \, dx =$$

(b)
$$\int_0^2 \frac{1}{\sqrt{x}} dx =$$

(c)
$$\int_{-\infty}^{\infty} e^x dx =$$

(Hint: break this into two integrals: one from $-\infty$ to 0, the other from 0 to ∞ .)