

IMPROPER INTEGRALS (cont'd)

Ex: $\int_0^3 \frac{1}{\sqrt{3-x}} dx$ Note, the problem here is at $x=3$.

$$\begin{aligned}
 &= \lim_{t \rightarrow 3^-} \int_0^t (3-x)^{-1/2} dx = \lim_{t \rightarrow 3^-} \left[-2(3-x)^{1/2} \right]_0^t \\
 &\quad \leftarrow \text{we're looking to the left of 3} \\
 &= \lim_{t \rightarrow 3^-} \left[-2(3-t)^{1/2} + 2(3-0)^{1/2} \right] \\
 &= \lim_{t \rightarrow 3^-} \left[-2\sqrt{3-t} + 2\sqrt{3} \right] \\
 &= \left[-2\sqrt{3-3} + 2\sqrt{3} \right] = 2\sqrt{3} \downarrow
 \end{aligned}$$

Then, the original integral is convergent and its value is $2\sqrt{3}$.

Ex: Conv. or Div.? If conv., give value!

$$\begin{aligned}
 \int_{-2}^3 \frac{1}{x^2} dx &\stackrel{?}{=} \int_{-2}^0 \frac{1}{x^2} dx + \int_0^3 \frac{1}{x^2} dx \\
 &\quad \text{Problem at zero} \\
 &\quad \text{Only valid if both new integr. converge.} \\
 &= \lim_{t \rightarrow 0^-} \int_{-2}^t x^{-2} dx + \lim_{\Delta \rightarrow 0^+} \int_{\Delta}^3 x^{-2} dx \\
 &= \lim_{t \rightarrow 0^-} \left[-\frac{1}{2x} \right]_{-2}^t + \lim_{\Delta \rightarrow 0^+} \left[-\frac{1}{2x} \right]_{\Delta}^3 \\
 &= \lim_{t \rightarrow 0^-} \left[-\frac{1}{2t} + \frac{1}{8} \right] + \lim_{\Delta \rightarrow 0^+} \left[-\frac{1}{18} + \frac{1}{2\Delta} \right] \\
 &\quad \quad \quad -\infty \qquad \qquad \quad +\infty
 \end{aligned}$$

DO NOT MAKE THE MISTAKE OF CANCELING THE INFINITIES

I can already say the integral is divergent and move on.

Comparison Test for Improper Integrals.

Ex: $\int_2^{\infty} \frac{\cos^2(x)}{x} dx$ I still want to know if this diverges or converges.
But who can integrate this !!??

If $f(x) \leq g(x)$, then:

- ① If $\int_a^{\infty} f(x) dx$ is divergent, then $\int_a^{\infty} g(x) dx$ has to be divergent too.
- ② If $\int_a^{\infty} g(x) dx$ is convergent, then $\int_a^{\infty} f(x) dx$ is convergent too.

$\int_2^{\infty} \frac{\cos^2(x)}{x^2} dx$. Let's remember $\int_a^{\infty} \frac{1}{x^p} dx$ $\left\{ \begin{array}{l} \text{conv if } p > 1 \\ \text{div if } p \leq 1 \end{array} \right.$

Now, note: $0 \leq \cos^2 x \leq 1$

$$\text{Then } \frac{\cos^2 x}{x^2} \leq \frac{1}{x^2}$$

