Exercise 1.

$$\int_2^\infty e^{-5p} dp = \lim_{a \to \infty} \int_2^a e^{-5p} dp$$
$$= \lim_{a \to \infty} -\frac{1}{5} (e^{-5a} - e^{-10})$$
$$= \frac{1}{5} e^{-10}$$

Exercise 2. One could compute this limit out using a trig substitution. However, right away we can notice that this should diverge. Intuitively, as x gets very large, $\sqrt{1+x^2}$ behaves like $\sqrt{x^2} = x$, and so the integrand behaves like $x^2/x = x$. Since we know $\int_0^\infty x dx$ should diverge, so should our integral.

To make this precise, we use a comparison test. It is sufficient to show that $\int_{1}^{\infty} \frac{x^2}{\sqrt{1+x^2}} dx$ diverges. (Note the different bound.) For $x \ge 1$, we have $x^2 \ge 1$, and so $1 + x^2 \le x^2 + x^2 = 2x^2$. Thus

$$\frac{x^2}{\sqrt{1+x^2}} \ge \frac{x^2}{\sqrt{2x^2}} = \frac{x}{\sqrt{2}}$$

Since $\int_{1}^{\infty} \frac{x}{\sqrt{2}} dx$ diverges, so does our original integral.

Exercise 3.

$$\int_{-\infty}^{\infty} x e^{-x^2} dx = \lim_{a \to -\infty} \int_{a}^{0} x e^{-x^2} dx + \lim_{a \to \infty} \int_{0}^{a} x e^{-x^2} dx$$
$$= \lim_{a \to -\infty} -\frac{1}{2} (e^0 - e^{-a^2}) + \lim_{a \to \infty} -\frac{1}{2} (e^{-a^2} - e^0)$$
$$= -\frac{1}{2} + \frac{1}{2} = 0$$

Exercise 4.

$$\int_{1}^{\infty} \frac{1}{x^2 + x} dx = \lim_{a \to \infty} \int_{1}^{a} \frac{1}{x^2 + x} dx$$
$$= \lim_{a \to \infty} \int_{1}^{a} \left(\frac{1}{x} - \frac{1}{x + 1}\right) dx$$
$$= \lim_{a \to \infty} (\ln a - \ln(a + 1) - \ln 1 + \ln 2)$$
$$= \lim_{a \to \infty} \ln\left(\frac{2a}{a + 1}\right)$$
$$= \ln 2$$

Exercise 5.

$$\int_{1}^{\infty} \frac{\ln x}{x} dx = \lim_{a \to \infty} \int_{1}^{a} \frac{\ln x}{x} dx$$
$$= \lim_{a \to \infty} (\ln a)^{2} - (\ln 1)^{2} = \infty$$

So the integral diverges.

Alternatively, notice that for $x \ge e$, we have $\ln x \ge 1$ and so $\frac{\ln x}{x} \ge \frac{1}{x}$. Since we already know $\int_{1}^{\infty} \frac{1}{x} dx$ diverges, this integral must diverge.

Exercise 6.

$$\int_0^1 \frac{1}{x} dx = \lim_{a \to 0^+} \int_a^1 \frac{1}{x} dx$$
$$= \lim_{a \to 0^+} (\ln 1 - \ln a) = \infty$$

So the integral diverges.