

1 Improper Integrals

1. **TRUE** False It is possible for the integral $\int_1^{\infty} f(x)$ to be neither a finite number nor infinity.

Solution: We showed that the integral $\int_0^{\infty} \cos(x)dx$ doesn't exist at all in class.

2. True **FALSE** Since $3 > 1$, the integral $\int_0^{\infty} \frac{1}{x^3} dx$ converges.

Solution: We only showed the result where the bottom limit is 1. This integral actually diverges.

3. True **FALSE** If $\lim_{x \rightarrow \infty} f(x) = 0$, then $\int_1^{\infty} f(x)dx$ converges.

Solution: Counter example is $f(x) = \frac{1}{x}$.

4. Calculate $\int_3^{\infty} \frac{1}{x \ln(x)}$.

Solution: We have that

$$\begin{aligned} \int_3^{\infty} \frac{1}{x \ln x} &= \lim_{t \rightarrow \infty} \int_3^t \frac{1}{x \ln x} = \lim_{t \rightarrow \infty} \ln(\ln x) \Big|_3^t \\ &= \lim_{t \rightarrow \infty} [\ln(\ln(\infty)) - \ln(\ln 3)] = \infty. \end{aligned}$$

5. Calculate $\int_1^{\infty} e^{-5x} dx$.

Solution: We have that

$$\begin{aligned}\int_1^{\infty} e^{-5x} dx &= \lim_{t \rightarrow \infty} \int_1^t e^{-5x} dx = \lim_{t \rightarrow \infty} \left. \frac{e^{-5x}}{-5} \right|_1^t \\ &= \lim_{t \rightarrow \infty} \left[\frac{e^{-5t}}{-5} + \frac{e^{-5 \cdot 1}}{5} \right] = \frac{e^{-5}}{5}.\end{aligned}$$

6. Calculate $\int_1^{\infty} \frac{x}{\sqrt{x^2 + 1}} dx$.

Solution: We have that

$$\begin{aligned}\int_1^{\infty} \frac{x}{\sqrt{x^2 + 1}} dx &= \lim_{t \rightarrow \infty} \int_1^t \frac{x}{\sqrt{x^2 + 1}} dx = \lim_{t \rightarrow \infty} \left. \sqrt{x^2 + 1} \right|_1^t \\ &= \lim_{t \rightarrow \infty} [\sqrt{t^2 + 1} - \sqrt{2}] = \infty.\end{aligned}$$

7. Calculate $\int_0^{\infty} \frac{1}{1 + x^2} dx$.

Solution: We have that

$$\int_0^{\infty} \frac{1}{1 + x^2} dx = \lim_{t \rightarrow \infty} \int_0^t \frac{1}{1 + x^2} dx = \lim_{t \rightarrow \infty} \arctan(x) \Big|_0^t = \lim_{t \rightarrow \infty} \arctan(t) = \frac{\pi}{2}.$$

2 Convergence

8. True **FALSE** If $a < b$ then $ac < bc$.

Solution: We have that $1 < 2$ but $-1 \not< -2$.

9. True **FALSE** If $a < b$, then $\frac{1}{a} > \frac{1}{b}$.

Solution: Take $-1 < 2$ but $-1 \not\geq \frac{1}{2}$.

10. True **FALSE** If $f \leq g$ and $\int_1^\infty g(x)dx$ converges, then $\int_1^\infty f(x)dx$ converges.

Solution: The integral $\int_1^\infty f(x)dx$ could diverge to $-\infty$.

11. True **FALSE** If we can find a function g such that $0 \leq f \leq g$, then $\int_1^\infty f(x)dx$ converges.

Solution: In order to say the integral of f converges, we need to show that the integral of g converges as well.

12. Does $\int_0^\infty \frac{\arctan^2(x)}{\sqrt{1+x^4}} dx$ converge?

Solution: First we know that $|\arctan(x)| \leq \frac{\pi}{2}$ and so $\arctan^2(x) \leq \frac{\pi^2}{4}$. Also, we know that $1+x^4 \geq x^4$ and so $\sqrt{1+x^4} \geq \sqrt{x^4} = x^2$ and $\frac{1}{\sqrt{1+x^4}} \leq \frac{1}{x^2}$. Thus

$$0 \leq \int_1^\infty \frac{\arctan^2(x)}{\sqrt{1+x^4}} dx \leq \int_1^\infty \frac{\pi^2/4}{x^2} dx = \frac{\pi^2}{4}.$$

So this integral converges.

Then for the remaining part, we know that $1+x^4 \geq 1$ and so $\sqrt{1+x^4} \geq 1$ and $\frac{1}{\sqrt{1+x^4}} \leq 1$ and so

$$\int_0^1 \frac{\arctan^2(x)}{\sqrt{1+x^4}} dx \leq \int_0^1 \frac{\pi^2/4}{1} dx = \frac{\pi^2}{4}.$$

Therefore

$$0 \leq \int_0^\infty \frac{\arctan^2(x)}{\sqrt{1+x^4}} dx \leq \frac{\pi^2}{4} + \frac{\pi^2}{4} = \frac{\pi^2}{2}.$$

This integral converges.

13. Does $\int_3^\infty \frac{1}{\sqrt{x} \ln(x)}$ converge?

Solution: We know that for $x \geq 3$ that $x \geq \sqrt{x}$ and so $x \ln(x) \geq \sqrt{x} \ln(x)$ so $\frac{1}{x \ln(x)} \leq \frac{1}{\sqrt{x} \ln(x)}$ so

$$\int_3^{\infty} \frac{1}{\sqrt{x} \ln(x)} \geq \int_3^{\infty} \frac{1}{x \ln(x)} dx = \infty.$$

So this integral diverges.

14. Does $\int_1^{\infty} e^{-5x\sqrt{x}} dx$ converge?

Solution: For $x \geq 1$, we know that $x\sqrt{x} \geq x$ so $-x\sqrt{x} \leq -x$ and so $e^{-5x\sqrt{x}} \leq e^{-5x}$ and so

$$\int_1^{\infty} e^{-5x\sqrt{x}} dx \leq \int_1^{\infty} e^{-5x} dx = \frac{e^{-5}}{5}.$$

So this integral converges.

15. Does $\int_1^{\infty} \frac{x}{\sqrt{x^2+1}-e^{-x}} dx$ converge?

Solution: We have that $\sqrt{x^2+1}-e^{-x} \leq \sqrt{x^2+1}$ so $\frac{x}{\sqrt{x^2+1}-e^{-x}} \geq \frac{x}{\sqrt{x^2+1}}$ and so

$$\int_1^{\infty} \frac{x}{\sqrt{x^2+1}-e^{-x}} dx \geq \int_1^{\infty} \frac{x}{\sqrt{x^2+1}} dx = \infty,$$

so this integral diverges.

16. Does $\int_0^{\infty} \frac{1}{(1+x^2)^2} dx$ converge?

Solution: We know that $(1+x^2) \geq 1$ and so $(1+x^2)^2 \geq (1+x^2)$ so $\frac{1}{(1+x^2)^2} \leq \frac{1}{1+x^2}$ so

$$\int_0^{\infty} \frac{1}{(1+x^2)^2} dx \leq \int_0^{\infty} \frac{1}{1+x^2} dx = \frac{\pi}{2}.$$

So this integral converges.

17. Does $\int_1^{\infty} \sqrt{x}e^{-2x}$ converge?

Solution: We have that $\sqrt{x} \leq x$ for $x \geq 1$ and so $\sqrt{x}e^{-2x} \leq xe^{-2x}$ and so

$$\int_1^{\infty} \sqrt{x}e^{-2x} \leq \int_1^{\infty} xe^{-2x} = \frac{e^{-2}}{2} + \frac{e^{-2}}{4},$$

so the integral converges.