

Improper Integrals

$$1. \int_a^{\infty} f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx$$

$$2. \int_{-\infty}^b f(x) dx = \lim_{a \rightarrow -\infty} \int_a^b f(x) dx$$

$$3. \int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^c f(x) dx + \int_c^{\infty} f(x) dx$$

If the limit exists then the improper integral converges.

If the limit does not exist then the improper integral diverges.

Examples:

$$\begin{aligned} \int_0^{\infty} 4e^{-2x} dx &= \lim_{b \rightarrow \infty} \int_0^b 4e^{-2x} dx \\ &= \lim_{b \rightarrow \infty} \left[-2e^{-2x} \right]_0^b \\ &= \lim_{b \rightarrow \infty} \left[-2e^{-2b} - (-2e^0) \right] \\ &= 2 \quad \text{(converges)} \end{aligned}$$

$$\begin{aligned} \int_1^{\infty} \frac{1}{x} dx &= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x} dx \\ &= \lim_{b \rightarrow \infty} \left[\ln x \right]_1^b \\ &= \lim_{b \rightarrow \infty} \left[\ln b - \ln 1 \right] \\ & \quad \text{(diverges)} \end{aligned}$$

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