

# Integral Calculus

Prof. Mohamad Alghamdi

Department of Mathematics

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# Chapter 6: Indeterminate Forms and Improper Integrals

## Main Contents.

- Review
- Indeterminate Forms
- L'Hôpital's Rule
- Improper Integrals

# Review

In the beginning of this section, we remind the reader with definition of limits and list some rules of the limits. Let  $f$  be a defined function on an open interval  $I$  and  $c \in I$  where  $f$  may not be defined at  $c$ . Then,

$$\lim_{x \rightarrow c} f(x) = L, \quad L \in \mathbb{R}$$

means for every  $\epsilon > 0$ , there is  $\delta > 0$  such that if  $0 < |x - c| < \delta$ , then  $|f(x) - L| < \epsilon$ .

■ **Some Rules of the Limits:** If  $\lim_{x \rightarrow c} f(x)$  and  $\lim_{x \rightarrow c} g(x)$  both exist, then

① **Sum Rule:**  $\lim_{x \rightarrow c} (f(x) + g(x)) = \lim_{x \rightarrow c} f(x) + \lim_{x \rightarrow c} g(x)$ .

② **Difference Rule:**  $\lim_{x \rightarrow c} (f(x) - g(x)) = \lim_{x \rightarrow c} f(x) - \lim_{x \rightarrow c} g(x)$ .

③ **Product Rule:**  $\lim_{x \rightarrow c} (f(x) \cdot g(x)) = \lim_{x \rightarrow c} f(x) \times \lim_{x \rightarrow c} g(x)$ .

④ **Constant Multiple Rule:**  $\lim_{x \rightarrow c} (k f(x)) = k \lim_{x \rightarrow c} f(x)$ .

⑤ **Quotient Rule:**  $\lim_{x \rightarrow c} \left( \frac{f(x)}{g(x)} \right) = \frac{\lim_{x \rightarrow c} f(x)}{\lim_{x \rightarrow c} g(x)}$ .

⑥ **Power Rule:**  $\lim_{x \rightarrow c} (f(x))^{m/n} = \left( \lim_{x \rightarrow c} f(x) \right)^{m/n}$ .

■ **Notes.**

- ①  $\frac{0}{a} = 0$  where  $a \neq 0$
- ②  $\frac{a}{\pm\infty} = 0$  where  $a$  is a number.
- ③  $\frac{\pm\infty}{a} = \pm\infty$  where  $a$  is a positive number.

## Example

Find each limit if it exists.

$$1 \quad \lim_{x \rightarrow 1} x$$

$$2 \quad \lim_{x \rightarrow 8} \sqrt{x}$$

$$3 \quad \lim_{x \rightarrow 0} (x^2 - 2x + 1)$$

$$4 \quad \lim_{x \rightarrow \pi} \sin x \cos x$$

$$5 \quad \lim_{x \rightarrow 1} \frac{x}{(x^2 + 1)}$$

$$6 \quad \lim_{x \rightarrow 3^+} \frac{1}{(x - 3)}$$

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Solution:

$$① \lim_{x \rightarrow 1} x = 1$$

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$$\textcircled{6} \lim_{x \rightarrow 3^+} \frac{1}{(x - 3)}$$

Solution:

$$\textcircled{1} \lim_{x \rightarrow 1} x = 1$$

$$\textcircled{2} \lim_{x \rightarrow 8} \sqrt{x} = \sqrt{8} = 2\sqrt{2}$$

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$$⑤ \lim_{x \rightarrow 1} \frac{x}{(x^2 + 1)} = \frac{\lim_{x \rightarrow 1} x}{\lim_{x \rightarrow 1} (x^2 + 1)} = \frac{1}{2}$$

## Example

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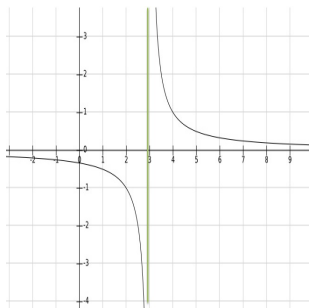
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$$⑥ \lim_{x \rightarrow 3^+} \frac{1}{(x - 3)} = \infty$$



# Indeterminate Forms & L'Hôpital's Rule

## ■ Indeterminate Forms.

### Example

$$\textcircled{1} \quad \lim_{x \rightarrow 0} \frac{\sin x}{x} = \frac{0}{0}$$

$$\textcircled{2} \quad \lim_{x \rightarrow \infty} \frac{e^x}{x} = \frac{\infty}{\infty}$$

$$\textcircled{3} \quad \lim_{x \rightarrow 0^+} x^2 \ln x = 0 \cdot \infty$$

$$\textcircled{4} \quad \lim_{x \rightarrow 1^+} \left( \frac{1}{x-1} - \frac{1}{\ln x} \right) = \infty - \infty$$

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$$\textcircled{4} \quad \lim_{x \rightarrow 1^+} \left( \frac{1}{x-1} - \frac{1}{\ln x} \right) = \infty - \infty$$

In the following table, we categorize the indeterminate forms:

List of the indeterminate forms.	
Case	Indeterminate Form
Quotient	$\frac{0}{0}$ or $\frac{\infty}{\infty}$
Product	$0 \cdot \infty$ or $0 \cdot (-\infty)$
Sum & Difference	$(-\infty) + \infty$ or $\infty - \infty$
Exponent	$0^0$ , $1^\infty$ , $1^{-\infty}$ or $\infty^0$

# Indeterminate Forms & L'Hôpital's Rule

## ■ L'Hôpital's Rule

The following theorem examines the indeterminate forms  $\frac{0}{0}$  and  $\frac{\infty}{\infty}$ .

## Theorem

Suppose  $f$  and  $g$  are differentiable on an interval  $I$  and  $c \in I$  where  $f$  and  $g$  may not be differentiable at  $c$ . If  $\frac{f(x)}{g(x)}$  has the form  $\frac{0}{0}$  or  $\frac{\infty}{\infty}$  at  $x = c$  and  $g'(x) \neq 0$  for  $x \neq c$ , then

$$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$$

if  $\lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$  exists or equals to  $\infty$ .

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if  $\lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$  exists or equals to  $\infty$ .

## ■ Notes.

- 1 We can apply L'Hôpital's rule for  $c = \pm\infty$  and when  $x \rightarrow c^+$  or  $x \rightarrow c^-$ .
- 2 When applying L'Hôpital's rule, we should calculate the derivatives of  $f(x)$  and  $g(x)$  separately.
- 3 Sometimes, we need to apply L'Hôpital's rule twice.

# Indeterminate Forms & L'Hôpital's Rule

## Example

Use L'Hôpital's rule to find each limit if it exists.

$$1 \quad \lim_{x \rightarrow 5} \frac{\sqrt{x-1} - 2}{x^2 - 25}$$

$$2 \quad \lim_{x \rightarrow \infty} \frac{\ln x}{\sqrt{x}}$$

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Solution:

1 Since  $\lim_{x \rightarrow 5} \sqrt{x-1} - 2 = 0$  and  $\lim_{x \rightarrow 5} x^2 - 25 = 0$ , we have the indeterminate form  $\frac{0}{0}$ . By applying L'Hôpital's rule, we have

$$\lim_{x \rightarrow 5} \frac{\sqrt{x-1} - 2}{x^2 - 25} = \lim_{x \rightarrow 5} \frac{\frac{1}{2\sqrt{x-1}}}{2x} = \lim_{x \rightarrow 5} \frac{1}{4x\sqrt{x-1}} = \frac{1}{40}.$$



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$$\frac{\frac{1}{2\sqrt{x-1}}}{2x} = \frac{1}{2\sqrt{x-1}} \div \frac{2x}{1} = \frac{1}{2\sqrt{x-1}} \times \frac{1}{2x} = \frac{1}{4x\sqrt{x-1}}$$

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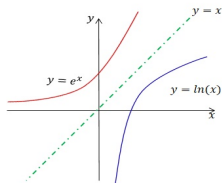
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- 2 The indeterminate form is  $\frac{\infty}{\infty}$ . Apply L'Hôpital's rule to obtain

$$\lim_{x \rightarrow \infty} \frac{\ln x}{\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{\frac{1}{x}}{\frac{1}{2\sqrt{x}}} = \lim_{x \rightarrow \infty} \frac{2}{\sqrt{x}} = 0.$$

$$\frac{\frac{1}{x}}{\frac{1}{2\sqrt{x}}} = \frac{1}{x} \div \frac{1}{2\sqrt{x}} = \frac{1}{x} \times \frac{2\sqrt{x}}{1} = \frac{2\sqrt{x}}{x\sqrt{x}} = \frac{2}{\sqrt{x}}$$



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Solution:

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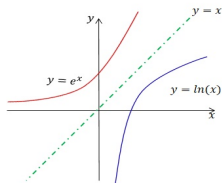
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- 3 The indeterminate form is  $\frac{\infty}{\infty}$ . By applying L'Hôpital's rule, we have  $\lim_{x \rightarrow \infty} \frac{e^x}{x} = \lim_{x \rightarrow \infty} \frac{e^x}{1} = \infty$ .



# Indeterminate Forms & L'Hôpital's Rule

## ■ Techniques for other indeterminate forms.

### ■ Indeterminate form $0 \cdot \infty$ .

① Write  $f(x) \cdot g(x)$  as  $\frac{f(x)}{1/g(x)}$  or  $\frac{g(x)}{1/f(x)}$ .

② Apply L'Hôpital's rule to the resulting indeterminate form  $\frac{0}{0}$  or  $\frac{\infty}{\infty}$ .

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## Example

Find the limit if it exists  $\lim_{x \rightarrow 0^+} x^2 \ln x$

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## Example

Find the limit if it exists  $\lim_{x \rightarrow 0^+} x^2 \ln x$

**Solution:** The indeterminate form is  $0 \cdot (-\infty)$ , so we cannot apply L'Hôpital's rule. We need to rearrange the expression in a way that enables us to apply L'Hôpital's rule. By using the previous techniques, we have

$$x^2 \ln x = \frac{\ln x}{\frac{1}{x^2}}.$$

The indeterminate form of the new expression is  $\frac{\infty}{\infty}$ . Therefore, we can apply L'Hôpital's rule:

$$\lim_{x \rightarrow 0^+} \frac{\ln x}{\frac{1}{x^2}} = \lim_{x \rightarrow 0^+} \frac{\frac{1}{x}}{\frac{-2}{x^3}} = \lim_{x \rightarrow 0^+} \frac{x^2}{-2} = 0.$$

Note:  $y = \frac{1}{x^2} = x^{-2} \Rightarrow y' = -2x^{-3} = \frac{-2}{x^3}$

Hence,  $\lim_{x \rightarrow 0^+} x^2 \ln x = 0$ .

# Indeterminate Forms & L'Hôpital's Rule

■ Indeterminate form  $(-\infty) + \infty$  or  $\infty - \infty$ .

① Write the form as a quotient or product.

② Apply L'Hôpital's rule to the resulting indeterminate form  $\frac{0}{0}$  or  $\frac{\infty}{\infty}$ .

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## Example

Find the limit if it exists  $\lim_{x \rightarrow 1^+} \left( \frac{1}{x-1} - \frac{1}{\ln x} \right)$

**Solution:** The indeterminate form is  $\infty - \infty$ .

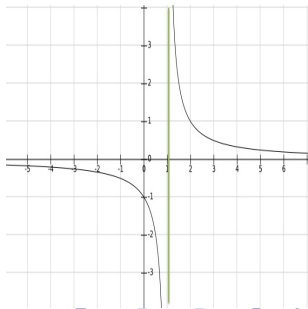
$$\frac{1}{x-1} - \frac{1}{\ln x} = \frac{\ln x - x + 1}{(x-1)\ln x}.$$

We have the indeterminate form  $\frac{0}{0}$ . From L'Hôpital's rule,

$$\lim_{x \rightarrow 1^+} \frac{\ln x - x + 1}{(x-1)\ln x} = \lim_{x \rightarrow 1^+} \frac{1-x}{x \ln x + x - 1}.$$

We have the indeterminate form  $\frac{0}{0}$ . We apply L'Hôpital's rule again to have

$$\lim_{x \rightarrow 1^+} \frac{1-x}{x \ln x + x - 1} = \lim_{x \rightarrow 1^+} \frac{-1}{\ln x + 2} = \frac{-1}{2}.$$



# Indeterminate Forms & L'Hôpital's Rule

■ Indeterminate forms  $0^0$ ,  $1^\infty$ ,  $1^{-\infty}$  or  $\infty^0$ .

- 1 Let  $y = f(x)^{g(x)}$
- 2 Take the natural logarithm  $\ln y = \ln f(x)^{g(x)} = g(x) \ln f(x)$ .
- 3 Apply L'Hôpital's rule to the resulting indeterminate form  $\frac{0}{0}$  or  $\frac{\infty}{\infty}$ .

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Find the limit if it exists  $\lim_{x \rightarrow 0^+} (1+x)^{\frac{1}{x}}$ .

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## Example

Find the limit if it exists  $\lim_{x \rightarrow 0^+} (1+x)^{\frac{1}{x}}$ .

**Solution:** The indeterminate form is  $1^\infty$ . To treat this form, let  $y = (1+x)^{\frac{1}{x}}$ . By taking the natural logarithm of both sides, we have

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Find the limit if it exists  $\lim_{x \rightarrow 0^+} (1+x)^{\frac{1}{x}}$ .

**Solution:** The indeterminate form is  $1^\infty$ . To treat this form, let  $y = (1+x)^{\frac{1}{x}}$ . By taking the natural logarithm of both sides, we have

$$\ln y = \frac{1}{x} \ln(1+x)$$

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Find the limit if it exists  $\lim_{x \rightarrow 0^+} (1+x)^{\frac{1}{x}}$ .

**Solution:** The indeterminate form is  $1^\infty$ . To treat this form, let  $y = (1+x)^{\frac{1}{x}}$ . By taking the natural logarithm of both sides, we have

$$\ln y = \frac{1}{x} \ln(1+x) \Rightarrow \lim_{x \rightarrow 0} \ln y = \lim_{x \rightarrow 0} \frac{1}{x} \ln(1+x)$$

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Hence,

$$\lim_{x \rightarrow 0} \ln y = 1 \Rightarrow e^{\lim_{x \rightarrow 0} \ln y} = e^1 \quad (\text{take the natural exponent of both sides})$$

$$\Rightarrow \lim_{x \rightarrow 0} e^{(\ln y)} = e$$

$$\Rightarrow \lim_{x \rightarrow 0} y = e \Rightarrow \lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} = e.$$

# Improper Integrals

## Remember in Chapter 2.

For any function  $f$  bounded and defined on a closed bounded interval  $[a, b]$ , the definite integral of  $f$  from  $a$  to  $b$  is

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_k f(\omega_k) \Delta x_k, (\|P\| \rightarrow 0)$$

if the limit exists. The numbers  $a$  and  $b$  are called the limits of the integration.

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From this, there are two cases of the improper integrals:

### ■ The first case: Infinite Intervals

For continuous function  $f$ , we study integrals of forms:

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### ■ The second case: Discontinuous Integrands $\int_a^b f(x) dx$

Over the interval  $[a, b]$ :

■ If  $f$  is continuous on  $[a, b)$  and has an infinite discontinuity at  $b$  i.e.,  $\lim_{x \rightarrow b^-} f(x) = \pm\infty$ .

■ If  $f$  is continuous on  $(a, b]$  and has an infinite discontinuity at  $a$  i.e.,  $\lim_{x \rightarrow a^+} f(x) = \pm\infty$ ,

■ If  $f$  is continuous on  $[a, b]$  except at  $c \in (a, b)$  such that  $\lim_{x \rightarrow c^\pm} f(x) = \pm\infty$ .

# Improper Integrals

## ■ The first case: Infinite Intervals

### Definition

- ① Let  $f$  be a continuous function on  $[a, \infty)$ . The improper integral  $\int_a^{\infty} f(x) dx$  is defined as follows:

$$\int_a^{\infty} f(x) dx = \lim_{t \rightarrow \infty} \int_a^t f(x) dx \quad \text{if the limit exists.}$$

- ② Let  $f$  be a continuous function on  $(-\infty, b]$ . The improper integral  $\int_{-\infty}^b f(x) dx$  is defined as follows:

$$\int_{-\infty}^b f(x) dx = \lim_{t \rightarrow -\infty} \int_t^b f(x) dx \quad \text{if the limit exists.}$$

The previous integrals are convergent (or to converge) if the limit exists as a finite number. However, if the limit does not exist or equals  $\pm\infty$ , the integral is called divergent (or to diverge).

- ③ Let  $f$  be a continuous function on  $\mathbb{R}$  and  $a \in \mathbb{R}$ . The improper integral  $\int_{-\infty}^{\infty} f(x) dx$  is defined as follows:

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^a f(x) dx + \int_a^{\infty} f(x) dx.$$

The integral is convergent if both integrals on the right side are convergent; otherwise the integral is divergent.

# Improper Integrals

## ■ Notes.

- 1 If an improper integral is convergent, the value of the improper integral is the value of the limit.
- 2 If both integrals in item 3 converge, then the value of the improper integral is the sum of values of the two integrals.

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## Example

Determine whether the integral  $\int_0^{\infty} \frac{1}{(x+2)^2} dx$  converges or diverges.



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Determine whether the integral  $\int_0^{\infty} \frac{1}{(x+2)^2} dx$  converges or diverges.

Solution:

$$\int_0^{\infty} \frac{1}{(x+2)^2} dx = \lim_{t \rightarrow \infty} \int_0^t \frac{1}{(x+2)^2} dx$$

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Solution:

$$\int_0^{\infty} \frac{1}{(x+2)^2} dx = \lim_{t \rightarrow \infty} \int_0^t \frac{1}{(x+2)^2} dx$$

The integral

$$\int_0^t \frac{1}{(x+2)^2} dx = \int_0^t (x+2)^{-2} dx = \left[ \frac{-1}{x+2} \right]_0^t = -\left( \frac{1}{t+2} - \frac{1}{2} \right).$$

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Thus,

$$\lim_{t \rightarrow \infty} \int_0^t \frac{1}{(x+2)^2} dx = -\lim_{t \rightarrow \infty} \left( \frac{1}{t+2} - \frac{1}{2} \right) = -(0 - \frac{1}{2}) = \frac{1}{2}.$$

This implies that the integral converges and has the value  $\frac{1}{2}$ .

# Improper Integrals

## Example

Determine whether the integral  $\int_{-\infty}^{\infty} \frac{1}{1+x^2} dx$  converges or diverges.

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Determine whether the integral  $\int_{-\infty}^{\infty} \frac{1}{1+x^2} dx$  converges or diverges.

Solution:

$$\int_{-\infty}^{\infty} \frac{1}{1+x^2} dx = \lim_{t \rightarrow -\infty} \int_t^0 \frac{1}{1+x^2} dx + \lim_{t \rightarrow \infty} \int_0^t \frac{1}{1+x^2} dx$$

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Determine whether the integral  $\int_{-\infty}^{\infty} \frac{1}{1+x^2} dx$  converges or diverges.

Solution:

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We know that  $\int \frac{1}{1+x^2} dx = \tan^{-1} x + c$ , so

$$\begin{aligned} & \lim_{t \rightarrow -\infty} \int_t^0 \frac{1}{1+x^2} dx + \lim_{t \rightarrow \infty} \int_0^t \frac{1}{1+x^2} dx \\ &= \lim_{t \rightarrow -\infty} [0 - \tan^{-1}(t)] + \lim_{t \rightarrow \infty} [\tan^{-1} t - 0] \\ &= -\lim_{t \rightarrow -\infty} \tan^{-1} t + \lim_{t \rightarrow \infty} \tan^{-1} t \\ &= -\left(-\frac{\pi}{2}\right) + \frac{\pi}{2} = \pi. \end{aligned}$$

The integral is convergent and has the value  $\pi$ .

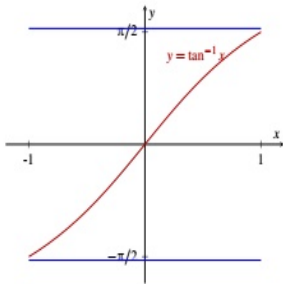


Figure 4.3

# Improper Integrals

## ■ The second case: Discontinuous Integrands

### Definition

- ① If  $f$  is continuous on  $[a, b)$  and has an infinite discontinuity at  $b$  i.e.,  $\lim_{x \rightarrow b^-} f(x) = \pm\infty$ , then

$$\int_a^b f(x) dx = \lim_{t \rightarrow b^-} \int_a^t f(x) dx \text{ if the limit exists.}$$

- ② If  $f$  is continuous on  $(a, b]$  and has an infinite discontinuity at  $a$  i.e.,  $\lim_{x \rightarrow a^+} f(x) = \pm\infty$ , then

$$\int_a^b f(x) dx = \lim_{t \rightarrow a^+} \int_t^b f(x) dx \text{ if the limit exists.}$$

In items 1 and 2, the integral is convergent if the limit exists as a finite number; otherwise the integral is divergent.

- ③ If  $f$  is continuous on  $[a, b]$  except at  $c \in (a, b)$  such that  $\lim_{x \rightarrow c^\pm} f(x) = \pm\infty$ , the improper integral  $\int_a^b f(x) dx$  is defined as follows:

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx.$$

The integral is convergent if both integrals on the right side are convergent; otherwise the integral is divergent.

# Improper Integrals

## Example

Determine whether the integral  $\int_0^4 \frac{1}{(4-x)^{\frac{3}{2}}} dx$  converges or diverges.



# Improper Integrals

## Example

Determine whether the integral  $\int_0^4 \frac{1}{(4-x)^{\frac{3}{2}}} dx$  converges or diverges.

**Solution:** Since  $\lim_{x \rightarrow 4^-} \frac{1}{(4-x)^{\frac{3}{2}}} = \infty$  and the integrand is continuous on  $[0, 4)$ , then from Definition .2,

# Improper Integrals

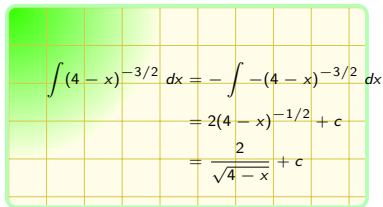
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Determine whether the integral  $\int_0^4 \frac{1}{(4-x)^{3/2}} dx$  converges or diverges.

**Solution:** Since  $\lim_{x \rightarrow 4^-} \frac{1}{(4-x)^{3/2}} = \infty$  and the integrand is continuous on  $[0, 4)$ , then from Definition .2,

$$\begin{aligned}\int_0^4 \frac{1}{(4-x)^{3/2}} dx &= \lim_{t \rightarrow 4^-} \int_0^t (4-x)^{-3/2} dx \\ &= \lim_{t \rightarrow 4^-} \left[ \frac{2}{\sqrt{4-x}} \right]_0^t \\ &= \lim_{t \rightarrow 4^-} \left( \frac{2}{\sqrt{4-t}} - 1 \right) \\ &= \infty.\end{aligned}$$

Thus, the improper integral diverges.


$$\begin{aligned}\int (4-x)^{-3/2} dx &= - \int -(4-x)^{-3/2} dx \\ &= 2(4-x)^{-1/2} + c \\ &= \frac{2}{\sqrt{4-x}} + c\end{aligned}$$

# Improper Integrals

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Determine whether the integral  $\int_{-3}^1 \frac{1}{x^2} dx$  converges or diverges.

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**Solution:**

Since  $\lim_{x \rightarrow 0^-} \frac{1}{x^2} = \lim_{x \rightarrow 0^+} \frac{1}{x^2} = \infty$  and the integrand is continuous on  $[-3, 0) \cup (0, 1]$ , then

# Improper Integrals

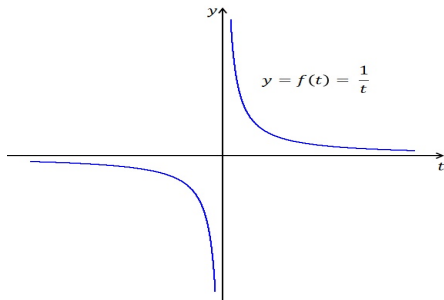
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$$\begin{aligned}\int_{-3}^1 \frac{1}{x^2} dx &= \int_{-3}^0 \frac{1}{x^2} dx + \int_0^1 \frac{1}{x^2} dx \\ &= \lim_{t \rightarrow 0^-} \int_{-3}^t \frac{1}{x^2} dx + \lim_{t \rightarrow 0^+} \int_t^1 \frac{1}{x^2} dx \\ &= - \lim_{t \rightarrow 0^-} \left[ \frac{1}{x} \right]_{-3}^t - \lim_{t \rightarrow 0^+} \left[ \frac{1}{x} \right]_t^1 \\ &= - \lim_{t \rightarrow 0^-} \left[ \frac{1}{t} + \frac{1}{3} \right] - \lim_{t \rightarrow 0^+} \left[ 1 - \frac{1}{t} \right] \\ &= \infty.\end{aligned}$$



$$\int \frac{1}{x^2} dx = \int x^{-2} dx = \frac{x^{-1}}{-1} + c = -\frac{1}{x} + c$$