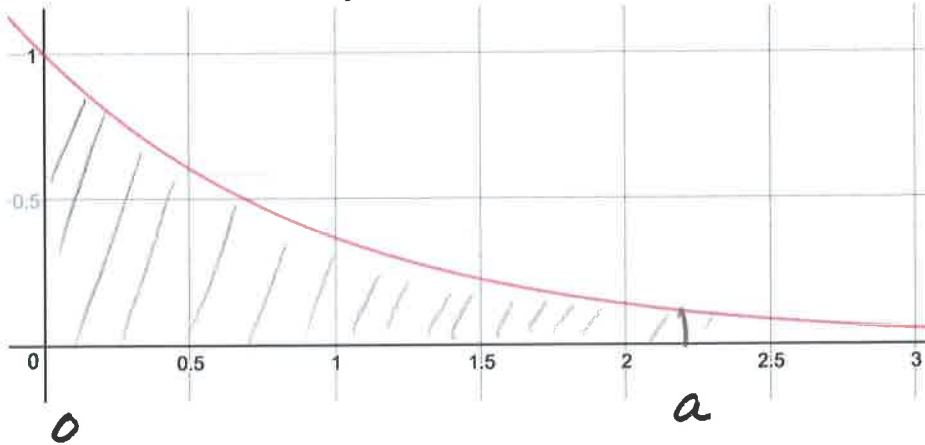


Improper Integrals

Example 1:

Determine whether $\int_0^{\infty} e^{-x} dx$ converges.



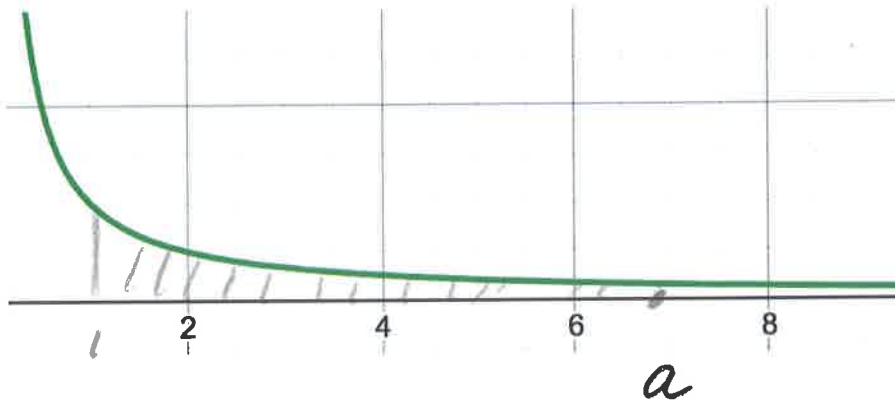
$$\lim_{a \rightarrow \infty} \int_0^a e^{-x} dx = \lim_{a \rightarrow \infty} \left. -e^{-x} \right|_0^a$$

$$= \lim_{a \rightarrow \infty} (-e^{-a} + 1) = \lim_{a \rightarrow \infty} \left(-\frac{1}{e^a} + 1 \right)$$

$$= 1 \quad (\text{converges})$$

Example 2:

Determine whether $\int_1^{\infty} \frac{1}{x} dx$ converges.



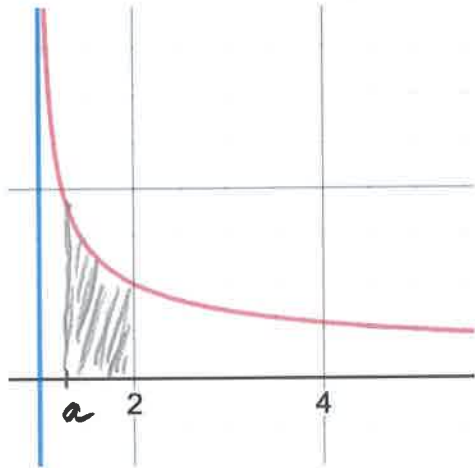
$$= \lim_{a \rightarrow \infty} \int_1^a \frac{1}{x} dx = \lim_{a \rightarrow \infty} (\ln x) \Big|_1^a$$

$$= \lim_{a \rightarrow \infty} (\ln a - 0) = \infty$$

(diverges)

Example 3:

Determine whether $\int_1^2 \frac{1}{\sqrt{x-1}} dx$ converges.



$$= \lim_{a \rightarrow 1^+} \int_a^2 \frac{1}{\sqrt{x-1}} dx$$

$$= \lim_{a \rightarrow 1^+} \left(2\sqrt{x-1} \right) \Big|_a^2$$

$$= \lim_{a \rightarrow 1^+} \left(2 - 2\sqrt{a-1} \right) = 2$$

(converges)

Example 2: