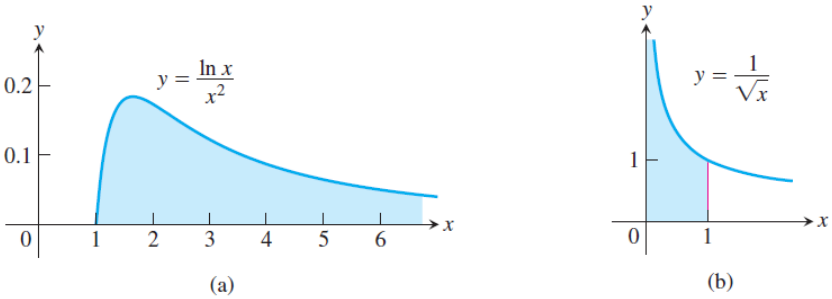
Improper integral

Up to now, we have required definite integrals to have two properties.

1) the domain of integration $[a, b]$ be finite.
2) the range of the integrand be finite on this domain.

In practice, we may encounter problems that fail to meet one or both of these conditions.



$\int_1^\infty \frac{lnx}{x^2} dx$ is an example for which the domain is infinite (Figure a).

$\int_0^1 \frac{1}{\sqrt{x}} dx$ is an example for which the range of the integral is infinite (Figure b).

In either case, the integrals are said to be **improper** and are calculated as limits.

DEFINITION Integrals with infinite limits of integration are **improper integrals of Type I**.

1. If $f(x)$ is continuous on $[a, \infty)$, then

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

2. If $f(x)$ is continuous on $(-\infty, b]$, then

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

3. If $f(x)$ is continuous on $(-\infty, \infty)$, then

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

where c is any real number.

In each case, if the limit is finite we say that the improper integral **converges** and that the limit is the **value** of the improper integral. If the limit fails to exist, the improper integral **diverges**.

EXAMPLE 1 Is the area under the curve $y = (\ln x)/x^2$ from $x = 1$ to $x = \infty$ finite? If so, what is its value?

Solution We find the area under the curve from $x = 1$ to $x = b$ and examine the limit as $b \to \infty$. If the limit is finite, we take it to be the area under the curve (Figure 8.14). The area from 1 to b is

$$\int_1^b \frac{\ln x}{x^2}\,dx = \left[(\ln x)\left(-\frac{1}{x}\right)\right]_1^b - \int_1^b \left(-\frac{1}{x}\right)\left(\frac{1}{x}\right)dx \qquad \text{Integration by parts with } u = \ln x,\ dv = dx/x^2,\ du = dx/x,\ v = -1/x$$

$$= -\frac{\ln b}{b} - \left[\frac{1}{x}\right]_1^b$$

$$= -\frac{\ln b}{b} - \frac{1}{b} + 1.$$

The limit of the area as $b \to \infty$ is

$$\int_1^\infty \frac{\ln x}{x^2}\,dx = \lim_{b\to\infty}\int_1^b \frac{\ln x}{x^2}\,dx$$

$$= \lim_{b\to\infty}\left[-\frac{\ln b}{b} - \frac{1}{b} + 1\right]$$

$$= -\left[\lim_{b\to\infty}\frac{\ln b}{b}\right] - 0 + 1$$

$$= -\left[\lim_{b\to\infty}\frac{1/b}{1}\right] + 1 = 0 + 1 = 1. \qquad \text{l'Hôpital's Rule}$$

EXAMPLE 2 Evaluate

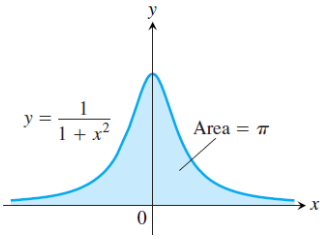
$$\int_{-\infty}^{\infty} \frac{dx}{1 + x^2}.$$

Solution According to the definition (Part 3), we can choose $c = 0$ and write

$$\int_{-\infty}^{\infty} \frac{dx}{1 + x^2} = \int_{-\infty}^{0} \frac{dx}{1 + x^2} + \int_{0}^{\infty} \frac{dx}{1 + x^2}.$$

Next we evaluate each improper integral on the right side of the equation above.

$$\begin{aligned}\int_{-\infty}^{0} \frac{dx}{1 + x^2} &= \lim_{a \to -\infty} \int_{a}^{0} \frac{dx}{1 + x^2} \\ &= \lim_{a \to -\infty} \tan^{-1} x \Big]_{a}^{0} \\ &= \lim_{a \to -\infty} (\tan^{-1} 0 - \tan^{-1} a) = 0 - \left(-\frac{\pi}{2}\right) = \frac{\pi}{2}\end{aligned}$$



NOT TO SCALE

$$\begin{aligned}\int_{0}^{\infty} \frac{dx}{1 + x^2} &= \lim_{b \to \infty} \int_{0}^{b} \frac{dx}{1 + x^2} \\ &= \lim_{b \to \infty} \tan^{-1} x \Big]_{0}^{b} \\ &= \lim_{b \to \infty} (\tan^{-1} b - \tan^{-1} 0) = \frac{\pi}{2} - 0 = \frac{\pi}{2}\end{aligned}$$

Thus,

$$\int_{-\infty}^{\infty} \frac{dx}{1 + x^2} = \frac{\pi}{2} + \frac{\pi}{2} = \pi.$$

Since $1/(1 + x^2) > 0$, the improper integral can be interpreted as the (finite) area beneath the curve and above the x-axis (Figure). ■

The Integral $\int_1^\infty \frac{dx}{x^p}$

The function $y = 1/x$ is the boundary between the convergent and divergent improper integrals with integrands of the form $y = 1/x^p$. As the next example shows, the improper integral converges if $p > 1$ and diverges if $p \le 1$.

EXAMPLE 3 For what values of p does the integral $\int_1^\infty dx/x^p$ converge? When the integral does converge, what is its value?

Solution If $p \neq 1$,

$$\int_1^b \frac{dx}{x^p} = \frac{x^{-p+1}}{-p+1}\Big]_1^b = \frac{1}{1-p}(b^{-p+1} - 1) = \frac{1}{1-p}\left(\frac{1}{b^{p-1}} - 1\right).$$

Thus,

$$\int_1^\infty \frac{dx}{x^p} = \lim_{b\to\infty}\int_1^b \frac{dx}{x^p}$$

$$= \lim_{b\to\infty}\left[\frac{1}{1-p}\left(\frac{1}{b^{p-1}} - 1\right)\right] = \begin{cases} \dfrac{1}{p-1}, & p > 1 \\ \infty, & p < 1 \end{cases}$$

because

$$\lim_{b\to\infty}\frac{1}{b^{p-1}} = \begin{cases} 0, & p > 1 \\ \infty, & p < 1. \end{cases}$$

Therefore, the integral converges to the value $1/(p-1)$ if $p > 1$ and it diverges if $p < 1$.

If $p = 1$, the integral also diverges:

$$\begin{aligned}\int_1^\infty \frac{dx}{x^p} &= \int_1^\infty \frac{dx}{x} \\ &= \lim_{b\to\infty}\int_1^b \frac{dx}{x} \\ &= \lim_{b\to\infty} \ln x\Big]_1^b \\ &= \lim_{b\to\infty} (\ln b - \ln 1) = \infty.\end{aligned}$$

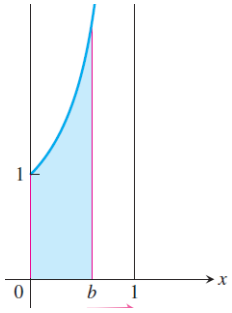
DEFINITION Integrals of functions that become infinite at a point within the interval of integration are **improper integrals of Type II**.

1. If $f(x)$ is continuous on $(a, b]$ and discontinuous at a, then
$$\int_a^b f(x)\,dx = \lim_{c\to a^+}\int_c^b f(x)\,dx.$$
2. If $f(x)$ is continuous on $[a, b)$ and discontinuous at b, then
$$\int_a^b f(x)\,dx = \lim_{c\to b^-}\int_a^c f(x)\,dx.$$
3. If $f(x)$ is discontinuous at c, where $a < c < b$, and continuous on $[a, c) \cup (c, b]$, then
$$\int_a^b f(x)\,dx = \int_a^c f(x)\,dx + \int_c^b f(x)\,dx.$$

In each case, if the limit is finite we say the improper integral **converges** and that the limit is the **value** of the improper integral. If the limit does not exist, the integral **diverges**.

EXAMPLE 4 Investigate the convergence of

$$\int_0^1 \frac{1}{1-x}\,dx.$$



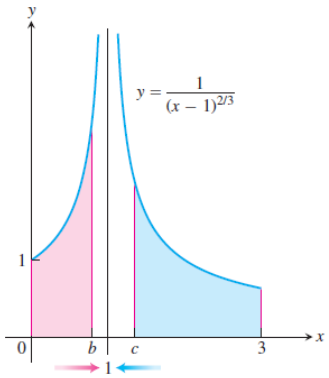
The integrand $f(x) = 1/(1 - x)$ is continuous on $[0, 1)$ but is discontinuous at $x = 1$ and becomes infinite as $x \to 1^-$ (Figure 8.17). We evaluate the integral as

$$\lim_{b\to 1^-} \int_0^b \frac{1}{1-x}\,dx = \lim_{b\to 1^-} \Big[-\ln|1-x|\Big]_0^b$$
$$= \lim_{b\to 1^-} [-\ln(1-b) + 0] = \infty.$$

The limit is infinite, so the integral diverges. ■

EXAMPLE 5 Evaluate

$$\int_0^3 \frac{dx}{(x-1)^{2/3}}.$$



The integrand has a vertical asymptote at $x = 1$ and is continuous on $[0, 1)$ and $(1, 3]$ (Figure 8.18). Thus, by Part 3 of the definition above,

$$\int_0^3 \frac{dx}{(x-1)^{2/3}} = \int_0^1 \frac{dx}{(x-1)^{2/3}} + \int_1^3 \frac{dx}{(x-1)^{2/3}}.$$

Next, we evaluate each improper integral on the right-hand side of this equation.

$$\begin{aligned}
\int_0^1 \frac{dx}{(x-1)^{2/3}} &= \lim_{b\to 1^-} \int_0^b \frac{dx}{(x-1)^{2/3}} \\
&= \lim_{b\to 1^-} 3(x-1)^{1/3}\Big]_0^b \\
&= \lim_{b\to 1^-} [3(b-1)^{1/3} + 3] = 3 \\
\int_1^3 \frac{dx}{(x-1)^{2/3}} &= \lim_{c\to 1^+} \int_c^3 \frac{dx}{(x-1)^{2/3}} \\
&= \lim_{c\to 1^+} 3(x-1)^{1/3}\Big]_c^3 \\
&= \lim_{c\to 1^+} \left[3(3-1)^{1/3} - 3(c-1)^{1/3}\right] = 3\sqrt[3]{2}
\end{aligned}$$

We conclude that

$$\int_0^3 \frac{dx}{(x-1)^{2/3}} = 3 + 3\sqrt[3]{2}.$$

■

Tests for Convergence and Divergence

The principal tests for convergence or divergence are the Direct Comparison Test and the Limit Comparison Test.

THEOREM 2—Direct Comparison Test Let f and g be continuous on $[a, \infty)$ with $0 \le f(x) \le g(x)$ for all $x \ge a$. Then

1. $\int_a^\infty f(x)\,dx$ converges if $\int_a^\infty g(x)\,dx$ converges.
2. $\int_a^\infty g(x)\,dx$ diverges if $\int_a^\infty f(x)\,dx$ diverges.

EXAMPLE 6 Does the integral $\int_1^\infty e^{-x^2}\,dx$ converge?

Solution By definition,

$$\int_1^\infty e^{-x^2}\,dx = \lim_{b\to\infty}\int_1^b e^{-x^2}\,dx.$$

We cannot evaluate this integral directly because it is nonelementary. But we *can* show that its limit as $b \to \infty$ is finite. We know that $\int_1^b e^{-x^2}\,dx$ is an increasing function of b. Therefore either it becomes infinite as $b \to \infty$ or it has a finite limit as $b \to \infty$. It does not become infinite: For every value of $x \geq 1$, we have $e^{-x^2} \leq e^{-x}$ (Figure 8.19) so that

$$\int_1^b e^{-x^2}\,dx \leq \int_1^b e^{-x}\,dx = -e^{-b} + e^{-1} < e^{-1} \approx 0.36788.$$

Hence,

$$\int_1^\infty e^{-x^2}\,dx = \lim_{b\to\infty}\int_1^b e^{-x^2}\,dx$$

converges to some definite finite value. We do not know exactly what the value is except that it is something positive and less than 0.37. Here we are relying on the completeness property of the real numbers, discussed in Appendix 6. ■

EXAMPLE 7 These examples illustrate how we use Theorem 2.

(a) $\int_1^\infty \frac{\sin^2 x}{x^2}\,dx$ converges because

$$0 \leq \frac{\sin^2 x}{x^2} \leq \frac{1}{x^2} \quad \text{on} \quad [1,\infty) \quad \text{and} \quad \int_1^\infty \frac{1}{x^2}\,dx \quad \text{converges.} \quad \text{Example 3}$$

(b) $\int_1^\infty \frac{1}{\sqrt{x^2-0.1}}\,dx$ diverges because

$$\frac{1}{\sqrt{x^2-0.1}} \geq \frac{1}{x} \quad \text{on} \quad [1,\infty) \quad \text{and} \quad \int_1^\infty \frac{1}{x}\,dx \quad \text{diverges.} \quad \text{Example 3} \quad ■$$

THEOREM 3—Limit Comparison Test If the positive functions f and g are continuous on $[a, \infty)$, and if

$$\lim_{x\to\infty} \frac{f(x)}{g(x)} = L, \qquad 0 < L < \infty,$$

then

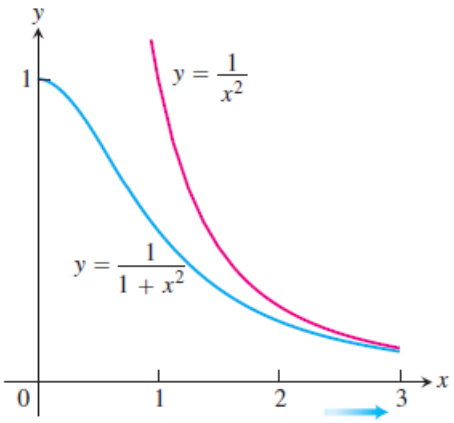
$$\int_a^\infty f(x)\,dx \qquad \text{and} \qquad \int_a^\infty g(x)\,dx$$

both converge or both diverge.

EXAMPLE 8 Show that

$$\int_1^\infty \frac{dx}{1+x^2}$$

converges by comparison with $\int_1^\infty (1/x^2)\,dx$. Find and compare the two integral values.



The functions $f(x) = 1/x^2$ and $g(x) = 1/(1 + x^2)$ are positive and continuous on $[1, \infty)$. Also,

$$\lim_{x\to\infty} \frac{f(x)}{g(x)} = \lim_{x\to\infty} \frac{1/x^2}{1/(1 + x^2)} = \lim_{x\to\infty} \frac{1 + x^2}{x^2}$$
$$= \lim_{x\to\infty} \left(\frac{1}{x^2} + 1\right) = 0 + 1 = 1,$$

a positive finite limit (Figure 8.20). Therefore, $\int_1^\infty \frac{dx}{1 + x^2}$ converges because $\int_1^\infty \frac{dx}{x^2}$ converges.

The integrals converge to different values, however:

$$\int_1^\infty \frac{dx}{x^2} = \frac{1}{2 - 1} = 1$$ Example 3

and

$$\int_1^\infty \frac{dx}{1 + x^2} = \lim_{b\to\infty} \int_1^b \frac{dx}{1 + x^2}$$
$$= \lim_{b\to\infty} [\tan^{-1} b - \tan^{-1} 1] = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}.$$ ■

EXAMPLE 9 Investigate the convergence of $\int_1^\infty \frac{1 - e^{-x}}{x}\, dx$.

Solution The integrand suggests a comparison of $f(x) = (1 - e^{-x})/x$ with $g(x) = 1/x$. However, we cannot use the Direct Comparison Test because $f(x) \le g(x)$ and the integral of $g(x)$ *diverges*. On the other hand, using the Limit Comparison Test we find that

$$\lim_{x\to\infty} \frac{f(x)}{g(x)} = \lim_{x\to\infty} \left(\frac{1 - e^{-x}}{x}\right)\left(\frac{x}{1}\right) = \lim_{x\to\infty} (1 - e^{-x}) = 1,$$

which is a positive finite limit. Therefore, $\int_1^\infty \frac{1 - e^{-x}}{x}\, dx$ diverges because $\int_1^\infty \frac{dx}{x}$ diverges. Approximations to the improper integral are given in Table 8.5. Note that the values do not appear to approach any fixed limiting value as $b \to \infty$. ■

4,5,11,16,25,36,40,43,45,49,51