

**Problem 1:** Determine whether the following improper integral converges or diverges. If it converges, give the value of the integral:

$$\int_0^{\infty} \frac{x}{(x^2 + 1)^2} dx$$

**Solution.** Let  $u = x^2 + 1$ . Then  $du = 2x dx \iff dx = \frac{du}{2x}$ . Then we have

$$\int \frac{x}{(x^2 + 1)^2} dx = \frac{1}{2} \int \frac{du}{u^2} = -\frac{1}{2u} + C = -\frac{1}{2(x^2 + 1)} + C$$

Therefore, we have

$$\begin{aligned} \int_0^{\infty} \frac{x}{(x^2 + 1)^2} dx &:= \lim_{b \rightarrow \infty} \int_0^b \frac{x}{(x^2 + 1)^2} dx \\ &= \lim_{b \rightarrow \infty} \left. -\frac{1}{2(x^2 + 1)} \right|_0^b \\ &= \lim_{b \rightarrow \infty} \left( -\frac{1}{2(b^2 + 1)} - \frac{-1}{2(0^2 + 1)} \right) \\ &= \frac{1}{2} \end{aligned}$$

**Problem 2:** Determine whether the following improper integral converges or diverges. If it converges, give the value of the integral:

$$\int_2^6 \frac{dx}{6(x-2)^{3/2}}$$

**Solution.**

$$\begin{aligned} \int_2^6 \frac{dx}{6(x-2)^{3/2}} &= \lim_{b \rightarrow 2^+} \int_b^6 \frac{dx}{6(x-2)^{3/2}} \\ &= \lim_{b \rightarrow 2^+} \left[ \frac{1}{6(x-2)^{1/2}} \cdot -2 \right]_b^6 \\ &= \lim_{b \rightarrow 2^+} \left. \frac{-1}{3(x-2)^{1/2}} \right|_b^6 \\ &= \frac{-1}{3(6-2)^{1/2}} - \lim_{b \rightarrow 2^+} \frac{-1}{3(b-2)^{1/2}} \\ &= \infty \end{aligned}$$

**Problem 3:** Determine whether the following improper integral converges or diverges. If it converges, give the value of the integral:

$$\int_{-\infty}^{\infty} \frac{dx}{x^2 + 9}$$

**Solution.**

$$\int \frac{dx}{x^2 + 9} = \int \frac{dx}{x^2 + 9} \cdot \frac{1/9}{1/9} = \frac{1}{9} \int \frac{dx}{(x/3)^2 + 1} = \frac{1}{9} \tan^{-1}\left(\frac{x}{3}\right) \cdot 3 + C = \frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) + C$$

Therefore,

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{dx}{x^2 + 9} &= \lim_{b \rightarrow -\infty} \int_b^0 \frac{dx}{x^2 + 9} + \lim_{b \rightarrow \infty} \int_0^b \frac{dx}{x^2 + 9} \\ &= \lim_{b \rightarrow -\infty} \left. \frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) \right|_b^0 + \lim_{b \rightarrow \infty} \left. \frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) \right|_0^b \\ &= \left[ \frac{1}{3} \tan^{-1}(0) - \lim_{b \rightarrow -\infty} \frac{1}{3} \tan^{-1}(b/3) \right] + \left[ \lim_{b \rightarrow \infty} \tan^{-1}\left(\frac{b}{3}\right) - \tan^{-1}(0) \right] \\ &= \left[ 0 - \frac{1}{3} \cdot \frac{-\pi}{2} \right] + \left[ \frac{1}{3} \cdot \frac{\pi}{2} - 0 \right] \\ &= \frac{\pi}{3} \end{aligned}$$

**Problem 4:** Determine whether the following integral converges or diverges. If it converges, determine the value of the integral:

$$\int_{-\infty}^0 \sin \theta \, d\theta$$

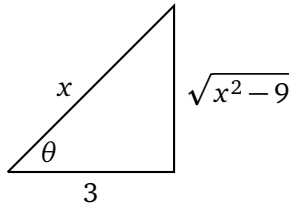
**Solution.**

$$\int_{-\infty}^0 \sin \theta \, d\theta := \lim_{b \rightarrow -\infty} \int_b^0 \sin \theta \, d\theta = \lim_{b \rightarrow -\infty} \left. -\cos \theta \right|_b^0 = -\cos 0 - \lim_{b \rightarrow -\infty} -\cos b = D.N.E.$$

**Problem 5:** Determine whether the following integral converges or diverges. If it converges, find its value.

$$\int_3^9 \frac{dx}{\sqrt{x^2-9}}$$

$$\begin{aligned} a^2 + b^2 &= c^2 \\ b^2 &= \underbrace{c^2 - a^2}_{x^2 - 9} \end{aligned}$$



$$\sec \theta = \frac{x}{3}$$

$$x = 3 \sec \theta$$

$$dx = 3 \sec \theta \tan \theta d\theta$$

$$\tan \theta = \frac{\sqrt{x^2-9}}{3}$$

$$\sqrt{x^2-9} = 3 \tan \theta$$

$$\int \frac{dx}{\sqrt{x^2-9}} = \int \frac{3 \sec \theta \tan \theta}{3 \tan \theta} d\theta = \int \sec \theta d\theta = \ln |\sec \theta + \tan \theta| + C = \ln \left| \frac{x}{3} + \frac{\sqrt{x^2-9}}{3} \right| + C$$

$$\begin{aligned} \int_3^9 \frac{dx}{\sqrt{x^2-9}} &= \lim_{b \rightarrow 3^+} \int_b^9 \frac{dx}{\sqrt{x^2-9}} \\ &= \lim_{b \rightarrow 3^+} \ln \left| \frac{x}{3} + \frac{\sqrt{x^2-9}}{3} \right| \Big|_b^9 \\ &= \ln \left| \frac{9}{3} + \frac{\sqrt{9^2-9}}{3} \right| - \lim_{b \rightarrow 3^+} \ln \left| \frac{b}{3} + \frac{\sqrt{b^2-9}}{3} \right| \\ &= \ln \left| 3 + \frac{\sqrt{72}}{3} \right| - \ln |1+0| \\ &= \ln \left| 3 + \frac{\sqrt{9 \cdot 4 \cdot 2}}{3} \right| \\ &= \ln |3 + 2\sqrt{2}| \end{aligned}$$

**Problem 6:** Determine whether the following integral converges or diverges. If it converges, find its value.

$$\int_{-2}^2 \frac{dx}{x}$$

$$\begin{aligned} \int_{-2}^2 \frac{dx}{x} &:= \lim_{b \rightarrow 0^-} \int_{-2}^b \frac{dx}{x} + \lim_{b \rightarrow 0^+} \int_b^2 \frac{dx}{x} \\ &= \lim_{b \rightarrow 0^-} \ln |x| \Big|_{-2}^b + \lim_{b \rightarrow 0^+} \ln |x| \Big|_b^2 \\ &= \left( \lim_{b \rightarrow 0^-} \ln |b| - \ln |2| \right) + \left( \ln |2| - \lim_{b \rightarrow 0^+} \ln |b| \right) \\ &= D.N.E. \end{aligned}$$

**Problem 7:** Determine the values of  $p$  for which the integral

$$\int_e^{\infty} \frac{dx}{x(\ln x)^p}$$

converges. Find the value of the integral for these values of  $p$ .

**Solution.** Let  $u = \ln x$ . Then  $du = \frac{dx}{x} \iff dx = x du$ . Now if  $x = e$ , then  $u = \ln e = 1$ . Since  $x \rightarrow \infty$ , we have  $\lim_{x \rightarrow \infty} u = \lim_{x \rightarrow \infty} \ln x = \infty$ .

$$\int_e^{\infty} \frac{dx}{x(\ln x)^p} = \int_1^{\infty} \frac{du}{u^p}$$

By the  $p$ -test for integrals, we know this converges if and only if  $p > 1$ . Now if  $p > 1$ , we have

$$\begin{aligned} \int_1^{\infty} \frac{du}{u^p} &:= \lim_{b \rightarrow \infty} \int_1^b \frac{du}{u^p} \\ &= \lim_{b \rightarrow \infty} \left. \frac{u^{-p+1}}{-p+1} \right|_1^b \\ &= \lim_{b \rightarrow \infty} \frac{b^{1-p}}{1-p} - \frac{1^{1-p}}{1-p} \\ &= 0 - \frac{1}{1-p} \\ &= \frac{1}{p-1} \end{aligned}$$

**Problem 8:** Determine whether the following integral converges or diverges. [Hint: Try the Comparison Test for Integrals.]

$$\int_1^{\infty} \frac{\sin^2(e^x) + 3}{\sqrt[3]{8x^9 + 1729}} dx$$

**Solution.** First, observe

$$\begin{aligned} \int_1^{\infty} \frac{dx}{x^3} &:= \lim_{b \rightarrow \infty} \int_1^b \frac{dx}{x^3} \\ &= \lim_{b \rightarrow \infty} \left. -\frac{1}{2x^2} \right|_1^b \\ &= \lim_{b \rightarrow \infty} -\frac{1}{2b^2} - \frac{-1}{2} \\ &= 0 + \frac{1}{2} \\ &= \frac{1}{2} \end{aligned}$$

Therefore, this integral converges. [One could also observe this via the  $p$ -test for Integrals.] Now

$$0 \leq \int_1^{\infty} \frac{\sin^2(e^x) + 3}{\sqrt[3]{8x^9 + 1729}} dx \leq \int_1^{\infty} \frac{1 + 3}{\sqrt[3]{8x^9}} dx = \frac{4}{\sqrt[3]{8}} \int_1^{\infty} \frac{dx}{\sqrt[3]{x^9}} = 2 \int_1^{\infty} \frac{dx}{x^3}$$

By the Comparison Test for Integrals, the given integral converges. Furthermore, since  $\int_1^{\infty} \frac{dx}{x^3} = \frac{1}{2}$ , we know

$$0 \leq \int_1^{\infty} \frac{\sin^2(e^x) + 3}{\sqrt[3]{8x^9 + 1729}} dx \leq 2 \cdot \frac{1}{2} = 1$$

In fact,  $\int_1^{\infty} \frac{\sin^2(e^x) + 3}{\sqrt[3]{8x^9 + 1729}} dx \approx 0.439257$ .