TOPICS

• Two Kinds of Improper Integrals

Infinite Limits.....Infinite Function

• Quiz #1

Lecture #3: (03/21/2000)

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Two Pictures:		

OLD EXAMPLE

Step #1: Truncate

$$\int_0^\infty x e^{-2x} dx = \lim_{N \to \infty} \int_0^N x e^{-2x} dx$$

Step #2: Evaluate

$$\int_0^N xe^{-2x}dx = -\frac{N}{2}e^{-2N} - \frac{1}{4}e^{-2N} + \frac$$

Step #3: Take the limit:

$$\int_0^\infty x e^{-2x} dx = \frac{1}{4}$$

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THE OTHER EXAMPLE:

Compute the following integral:

$$\int_{-1}^2 x^{-3} dx$$

So Easy!

$$\int_{-1}^{2} x^{-3} dx = \frac{1}{-2} x^{-2} \Big|_{-1}^{2}$$

$$= -\frac{1}{2} (2)^{-2} + \frac{1}{2} (-1)^{-2}$$

$$= -\frac{1}{8} + \frac{1}{2}$$

$$= \frac{3}{8}$$

SO WRONG!

$$\int_{0}^{2} x^{-3} dx = \lim_{b \to 0+} \int_{b}^{2} x^{-3} dx$$

$$= \lim_{b \to 0+} \left(\frac{1}{-2} x^{-2} \Big|_{b}^{2} \right)$$

$$= \lim_{b \to 0+} \left(\frac{1}{2} b^{-2} - \frac{1}{8} \right)$$

$$=$$

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Conclude:

You just showed that the integral

$$\int_{-1}^{2} x^{-3} dx$$

Does Not Exist!

It is actually equal to $\infty - \infty = ???$

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NICE EXAMPLE:

Compute the following integral:

$$\int_0^2 \frac{1}{\sqrt{x}} dx = \lim_{b \to 0+} \int_b^2 \frac{1}{\sqrt{x}} dx$$

$$= \lim_{b \to 0+} \left(2x^{1/2} \Big|_b^2 \right)$$

$$= \lim_{b \to 0+} \left(2\sqrt{2} - 2b^{1/2} \right)$$

$$=$$

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QUIZ TIME:

- Closed Book, Closed Notes, No Calculator
- You have until 9:50pm
- Good Luck!