

Problem 1: (14%) Evaluate the following proper integrals

$$(a) \int \cosh(\ln x) dx = \int \frac{e^{\ln x} + e^{-\ln x}}{2} dx = \int \frac{x + 1/x}{2} dx$$

$$= x^2/4 + \frac{1}{2} \ln|x| + C$$

7pts

$$(b) \int \frac{1}{e^x + e^{-x}} dx = \int \frac{e^x}{e^{2x} + 1} dx$$

Let  $u = e^x$

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

$$= \tan^{-1}(e^x) + C$$

7pts

**Problem 2:** (20%) Evaluate the following improper integrals

(a)  $\int_3^{\infty} \frac{1}{x^2 - 6x + 8} dx$  ~~8 pts~~

→ mixed type (pole at 4) and  $\infty$

→ Partial fractions

$$x^2 - 6x + 8 = (x-4)(x-2)$$

$$\int_3^4 + \int_4^5 + \int_5^{\infty}$$

→ So split as

→ do partial fractions

→ evaluate limits.

→ get zero

(b)  $\int_1^{\infty} \frac{1}{\sqrt{x}(9+x)} dx$  ~~10 pts~~

Let  $u = \sqrt{x}$      $du = \frac{1}{2\sqrt{x}} dx$

$$\int \frac{1}{\sqrt{x}(9+x)} dx = \int \frac{2 du}{9+u^2} = 2 \int \frac{du}{3^2+u^2}$$

$$= 2 \left( \frac{1}{3} \tan^{-1} u/3 \right) + C$$

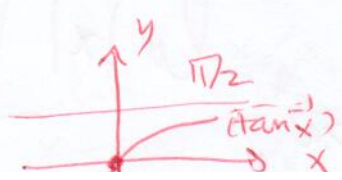
$$= \frac{2}{3} \tan^{-1} (\sqrt{x}/3) + C$$

Now  $\int_1^{\infty} \frac{1}{\sqrt{x}(9+x)} dx$

$$= \lim_{c \rightarrow +\infty} \int_1^c \frac{1}{\sqrt{x}(9+x)} dx = \lim_{c \rightarrow +\infty} \left[ \frac{2}{3} \tan^{-1} (\sqrt{x}/3) \right]$$

$$= \frac{2}{3} \pi/2 - \frac{2}{3} \tan^{-1}(1/3)$$

= some number



(c)  $\int_e^\infty \frac{1}{(\ln x)^3 x} dx$  ~~7~~ pts

let  $u = \ln x$       $du = 1/x dx$

$$\int \frac{1}{(\ln x)^3 x} dx = \int \frac{du}{u^3} = \frac{u^{-3+1}}{-3+1} + C = -\frac{1}{2u^2} + C$$

back to x!! ↓

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

Now  $\int_e^\infty \frac{1}{(\ln x)^3 x} dx = \lim_{c \rightarrow \infty} \left[ -\frac{1}{2(\ln x)^2} \right]_{x=e}^{x=c}$

$$\Rightarrow 0 + \frac{1}{2(\ln e)^2} = \frac{1}{2}$$

**Problem 3:** (36%) Determine the convergence or divergence of the following improper integrals. Justify your answers.

1.  $\int_0^\infty \frac{x}{(x^3+1)^2} dx$

type 1 only, but be careful when you compare to a p-integral you should NOT start from zero!

$$\int_0^\infty \frac{x}{(x^3+1)^2} dx$$

$$\int_0^1 \frac{x}{(x^3+1)^2} dx$$

↑  
a number

$$+ \int_1^\infty \frac{x}{(x^3+1)^2} dx$$

↑  
RCT with  
 $\left\{ \begin{array}{l} g(x) = \frac{1}{x^5} \\ f(x) = \end{array} \right.$

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \lim_{x \rightarrow \infty} \frac{x/(x^3+1)^2}{1/x^5} = \lim_{x \rightarrow \infty} \frac{x^6}{x^6+1+2x^3} =$$

$$4. \int_1^{\infty} \frac{(\ln x)^{100}}{x^{0.2}} dx$$

number

$$= \int_1^e \frac{(\ln x)^{100}}{x^{0.2}} dx + \int_e^{\infty} \frac{(\ln x)^{100}}{x^{0.2}} dx$$

~~Let  $P$  be a number such that~~

$$x \geq e \Rightarrow (\ln x) \geq 1 \Rightarrow (\ln x)^{100} \geq 1$$

$$\Rightarrow \int_1^{\infty} \frac{(\ln x)^{100}}{x^{0.2}} dx \geq \int_1^{\infty} \frac{1}{x^{0.2}} dx$$

Diverge  
p-integ

$\Rightarrow$  Original diverges by DCT.

$$5. \int_1^{\infty} \frac{x^3 + 1}{\sin x + 2 + x^3 \sqrt{x}} dx$$

$$\sin x \leq 1$$

$$\sin x + 2 + x^{3.5} \leq 3 + x^{3.5}$$

$$\Rightarrow \int_1^{\infty} \frac{x^3 + 1}{\sin x + 2 + x^{3.5}} dx \geq \int_1^{\infty} \frac{x^3 + 1}{3 + x^{3.5}} dx$$

LCT with  $\int_1^{\infty} \frac{1}{x^{0.5}} dx$  shows that this diverges

$\Rightarrow$  Original diverges by DCT

$$2. \int_{-\infty}^{\infty} \frac{1}{e^{(x^2)}} dx$$

This is an EVEN function

$$\Rightarrow \int_{-\infty}^{\infty} \frac{1}{e^{(x^2)}} dx = 2 \int_0^{\infty} \frac{1}{e^{(x^2)}} dx$$

Now  $e^{(x^2)} \geq e^x \quad \forall x \geq 1$

$$\Rightarrow \frac{1}{e^{(x^2)}} \leq \frac{1}{e^x} \quad \forall x \geq 1$$

$$\Rightarrow \int_1^{\infty} \frac{1}{e^{(x^2)}} dx \leq \int_1^{\infty} e^{-x} dx$$

Converge

$$3. \int_1^{\infty} \frac{|\sin x|}{x^2} dx$$

$$|\sin x| < 1$$

$$\Rightarrow \frac{|\sin x|}{x^2} < \frac{1}{x^2} \quad \forall x > 0$$

$$\Rightarrow \int_1^{\infty} \frac{|\sin x|}{x^2} dx \leq$$

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

convergent  
p-integral  
 $p=2$

By DCT,

$$\int_1^{\infty} \frac{1}{e^{(x^2)}} dx \text{ converges}$$

$$\Rightarrow \int_0^{\infty} \frac{1}{e^{(x^2)}} dx \text{ converges}$$

since  $\int_0^1 \frac{1}{e^{(x^2)}} dx$  is a number

$\Rightarrow$  Convergent by DCT

6.  $\int_1^{\infty} \frac{e^x}{\sqrt{1+x^2}} dx$  Type 1

$$\lim_{x \rightarrow \infty} \frac{e^x}{\sqrt{1+x^2}} = +\infty$$

Integral diverges by divergence test.

Problem 4: (12%)

Find the values of  $p$  for which

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

converges. Justify your answer.

The idea is to compare to a  $p$ -integral  
 But we need to remove the 0 first  
 (or we end up with  $\int_0^{\infty} \frac{1}{x^{2p}} dx$  ← pole at 0)

$$\text{So } \int_0^{\infty} \frac{1}{(x^2+1)^p} dx = \int_0^1 \frac{1}{(x^2+1)^p} dx + \int_1^{\infty} \frac{dx}{(x^2+1)^p}$$

→ Enough to study  $\int_1^{\infty} \frac{dx}{(x^2+1)^p}$  & LCT with  $\int_1^{\infty} \frac{dx}{x^{2p}}$  since  $x^2+1 > 0$   
 &  $\forall p$ , this is a number

$$\lim_{x \rightarrow \infty} f/g = \lim_{x \rightarrow \infty} \frac{1}{(x^2+1)^p} \cdot x^{2p} = \lim_{x \rightarrow \infty} \left( \frac{x^2}{x^2+1} \right)^p = 1$$

So integrals behave alike

But  $\int_1^{\infty} \frac{dx}{x^{2p}}$  converges

whenever  $2p > 1$

$$\Rightarrow \boxed{p > 1/2}$$

→ Remark DCT is not enough because it doesn't guarantee you find all  $p$ . (unless you also show divergence)

Problem 5: (18%) Find the following limits if they exist. Justify your answers.

(a)  $\lim_{n \rightarrow \infty} (-1)^n \frac{n}{7+n}$

$$\lim_{n \rightarrow \infty} \frac{n}{7+n} = \lim_{n \rightarrow \infty} \frac{n}{n(7/n+1)} = 1$$

So  $\lim_{n \rightarrow \infty} (-1)^n \frac{n}{7+n} = \pm 1$  whether  $n$  is even or odd  
 $\Rightarrow$  limit DNE

(b)  $\lim_{n \rightarrow \infty} (1 + \frac{1}{\sqrt{n}})^n$

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

(e > 1)

Diverges

(c)  $\lim_{n \rightarrow \infty} \frac{n!}{6^{n+2}}$

$$\lim_{n \rightarrow \infty} \frac{1}{36} \frac{n!}{6^n}$$

$$= +\infty$$

Diverges

Since  $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$   
 $\forall x \in \mathbb{R}$