

Name : _____

1. Evaluate $\int_0^{\infty} e^{-2x} dx$.

[Solution]

$$\begin{aligned} \int_0^{\infty} e^{-2x} dx &= \lim_{t \rightarrow \infty} \int_0^t e^{-2x} dx \\ &= \lim_{t \rightarrow \infty} \left(\frac{1}{-2} e^{-2x} \right)_0^t \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} (-e^{-2t} + 1)_0^t \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} \left(-\frac{1}{e^{2t}} + 1 \right) = \frac{1}{2} \end{aligned}$$

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

[Solution]

$$\begin{aligned} \int_1^{\infty} \frac{1}{\sqrt{x}} dx &= \lim_{t \rightarrow \infty} \int_1^t \frac{1}{\sqrt{x}} dx \\ &= \lim_{t \rightarrow \infty} (2\sqrt{x})_1^t \\ &= 2 \lim_{t \rightarrow \infty} (\sqrt{t} - 1) \\ &= \infty \end{aligned}$$

The improper integral $\int_1^{\infty} \frac{1}{\sqrt{x}} dx$ diverges.

3. Evaluate $\int_0^{\infty} \sin^2 x dx$.

[Solution]

$$\begin{aligned} \int_0^{\infty} \sin^2 x dx &= \lim_{t \rightarrow \infty} \int_0^t \sin^2 x dx \\ &= \lim_{t \rightarrow \infty} \int_0^t \left(\frac{1 - \cos 2x}{2} \right) dx \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} \int_0^t (1 - \cos 2x) dx \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} \left(x - \frac{1}{2} \sin 2x \right)_0^t \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} \left(t - \frac{1}{2} \sin 2t \right) \text{ does not exist} \end{aligned}$$

The improper integral $\int_0^{\infty} \sin^2 x dx$ diverges.

4. Evaluate $\int_2^{\infty} \frac{1}{x^2 + 2x - 3} dx$.

[Solution] Option 1 using trig substitution

Note that $\frac{1}{x^2 + 2x - 3} = \frac{1}{(x+1)^2 - 4}$

Let $x+1 = 2 \sec \theta$, where $0 \leq \theta < \frac{\pi}{2}$, then $dx = 2 \sec \theta \tan \theta d\theta$.

When $x = 2$, $\theta = \sec^{-1}\left(\frac{3}{2}\right)$ and when $x = t$, $\theta = \sec^{-1}\left(\frac{t+1}{2}\right)$.

$$\begin{aligned} \text{Thus } \int_2^{\infty} \frac{1}{x^2 + 2x - 3} dx &= \lim_{t \rightarrow \infty} \int_2^t \frac{1}{x^2 + 2x - 3} dx \\ &= \lim_{t \rightarrow \infty} \int_2^t \frac{1}{(x+1)^2 - 4} dx \\ &= \lim_{t \rightarrow \infty} \int_{\sec^{-1}\left(\frac{3}{2}\right)}^{\sec^{-1}\left(\frac{t+1}{2}\right)} \frac{1}{4 \tan^2 \theta} \cdot 2 \sec \theta \tan \theta d\theta \\ &= \frac{1}{2} \lim_{t \rightarrow \infty} \int_{\sec^{-1}\left(\frac{3}{2}\right)}^{\sec^{-1}\left(\frac{t+1}{2}\right)} \csc \theta d\theta \\ &= -\frac{1}{2} \lim_{t \rightarrow \infty} \left(\ln |\csc \theta + \cot \theta| \right)_{\sec^{-1}\left(\frac{3}{2}\right)}^{\sec^{-1}\left(\frac{t+1}{2}\right)} \\ &= -\frac{1}{2} \lim_{t \rightarrow \infty} \left(\ln \left| \frac{t+3}{\sqrt{(t+1)^2 - 4}} \right| - \ln \sqrt{5} \right) = \frac{1}{4} \ln 5 \end{aligned}$$

[Solution] option 2 using partial fraction decomposition

Note that $\frac{1}{x^2 + 2x - 3} = \frac{1}{(x+3)(x-1)} = -\frac{1}{4} \cdot \frac{1}{x+3} + \frac{1}{4} \cdot \frac{1}{x-1}$

$$\begin{aligned} \int_2^{\infty} \frac{1}{x^2 + 2x - 3} dx &= \lim_{t \rightarrow \infty} \int_2^t \frac{1}{x^2 + 2x - 3} dx \\ &= \lim_{t \rightarrow \infty} \int_2^t \left(-\frac{1}{4} \cdot \frac{1}{x+3} + \frac{1}{4} \cdot \frac{1}{x-1} \right) dx \\ &= \frac{1}{4} \lim_{t \rightarrow \infty} \left[-\int_2^t \frac{1}{x+3} dx + \int_2^t \frac{1}{x-1} dx \right] \\ &= \frac{1}{4} \lim_{t \rightarrow \infty} \left[-(\ln|x+3|)_2^t + (\ln|x-1|)_2^t \right] \\ &= \frac{1}{4} \lim_{t \rightarrow \infty} \left[-\ln|t+3| + \ln 5 + \ln|t-1| \right] \\ &= \frac{1}{4} \lim_{t \rightarrow \infty} \left[\ln \left| \frac{t-1}{t+3} \right| + \ln 5 \right] = \frac{1}{4} \ln 5 \end{aligned}$$