- Problem Set 8 is due on Thursday.
- Today's lecture will assume you have watched up to and including video 12.6.

For Thursday's lecture, watch videos 12.7 and 12.8.

• Let f be a bounded, continuous function on $[c, \infty)$. How do we define the improper integral

$$\int_c^\infty f(x)\,dx\,?$$

Let f be a continuous function on (a, b].
 How do we define the improper integral

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$$\int_a^b f(x) \, dx \, ?$$

Problem 1. Compute the value of this integral, from the definition.

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

Hint:
$$\frac{1}{x^2 + x} = \frac{(x+1) - (x)}{x(x+1)}$$
.

Problem 2. Determine whether $\int_7^\infty \cos(x) dx$ converges or diverges.

Problem 1. Suppose f is continuous on $[1, \infty)$, and that $\lim_{x\to\infty} f(x) = 7$.

What can you conclude about $\int_{1}^{\infty} f(x) dx$? Try to prove your answer.

Problem 2. Suppose f is continuous on $[1, \infty)$, and suppose you know that $\int_{1}^{\infty} f(x) dx$ converges.

What can you conclude about $\lim_{x\to\infty} f(x)$?

I said something incorrect at the end of the lecture, about Problem 2 on the previous slide.

We agreed that in Problem 1, the assumption that $\lim_{x\to\infty} f(x) = 7$ implies that $\int_1^{\infty} f(x) dx$ diverges.

The same reasoning led us to say that in Problem 2, if $\int_1^{\infty} f(x) dx$ converges and $\lim_{x \to \infty} f(x)$ exists, then $\lim_{x \to \infty} f(x) = 0$

However, I said a stronger thing is true: the assumption that $\int_1^{\infty} f(x) dx$ converges alone implies that $\lim_{x \to \infty} f(x) = 0$.

This isn't true. There are examples of functions f such that $\int_1^{\infty} f(x) dx$ converges but $\lim_{x \to \infty} f(x)$ does not exist. Try to think of one! It will be tricky at this point, but easier later in the course.

A "simple" integral

I didn't show you this slide in class, but we talked about the idea in it as a follow-up question to the first slide.

Consider the integral
$$\int_{-1}^{1} \frac{1}{x} dx$$
.

Are either of these arguments correct?

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$$\int_{-1}^{1} \frac{1}{x} dx = \left[\ln |x| \right]_{-1}^{1} = \ln |1| - \ln |-1| = 0$$

• $\int_{-1}^{1} \frac{1}{x} dx = 0$, since $f(x) = \frac{1}{x}$ is an odd function.

Does the integral converge?

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