

Example

$$\int_{-\infty}^{\infty} \sin(x) dx \text{ DNE} \quad \lim_{R \rightarrow \infty} \int_{-R}^{R} \sin(x) dx = \lim_{R \rightarrow \infty} [-\cos(x)]_{-R}^R$$

$$= \lim_{R \rightarrow \infty} -\cos(R) + \cos(-R) = \lim_{R \rightarrow \infty} 0 = 0.$$

Example

$$\int_0^{\infty} x e^{-x} dx = \lim_{R \rightarrow \infty} \int_0^R x e^{-x} dx$$

parts

$$\int u v' dx = uv - \int u' v dx$$

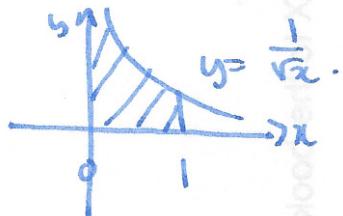
$$= \lim_{R \rightarrow \infty} \left[x \cdot (-e^{-x}) \right]_0^R + \int_0^R e^{-x} dx$$

$$= \lim_{R \rightarrow \infty} -Re^{-R} + 0 + [-e^{-x}]_0^R = \lim_{R \rightarrow \infty} -Re^{-R} - e^{-R} + e^0 = 1$$

Example when does $\int_1^{\infty} \frac{1}{x^p} dx$ exist? ($\begin{matrix} p=1 & \text{no} \\ p=2 & \text{yes} \end{matrix}$).

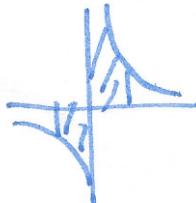
$$\lim_{R \rightarrow \infty} \int_1^R \frac{1}{x^p} dx = \lim_{R \rightarrow \infty} \left[\frac{x^{-p+1}}{-p+1} \right]_1^R = \lim_{R \rightarrow \infty} \frac{R^{-p+1}}{-p+1} - \frac{1}{-p+1}$$

$$\lim_{R \rightarrow \infty} R^{-p+1} = 0 \text{ if } p > 1 \\ = \infty \text{ if } p < 1$$

Integrals w/ discontinuities

$\int_0^1 \frac{1}{x^2} dx$ is an improper integral! as $f(0)$ not defined

$$= \lim_{R \rightarrow 0} \int_R^1 \frac{1}{x^2} dx = \lim_{R \rightarrow 0} [2x^{-1/2}]_R^1 = \lim_{R \rightarrow 0} 2 - 2\sqrt{R} = 2$$

Warning: $\int_{-1}^1 \frac{1}{x} dx \neq [\ln|x|]_{-1}^1 = \ln|1| - \ln|-1| = 0$. wrong!

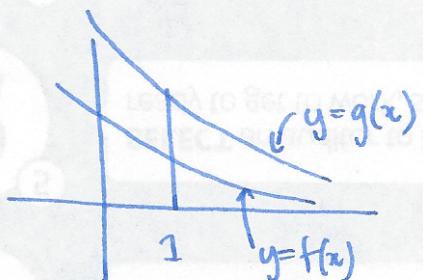
interval $[-1, 1]$ contains discontinuity for $\frac{1}{x}$.

$$\int_{-1}^1 \frac{1}{x} dx = \int_{-1}^0 \frac{1}{x} dx + \int_0^1 \frac{1}{x} dx = \lim_{R \rightarrow 0} \int_{-1}^R \frac{1}{x} dx + \lim_{R \rightarrow 0} \int_0^1 \frac{1}{x} dx$$

$$= \lim_{R \rightarrow 0} [\ln|x|]_{-1}^R + \lim_{R \rightarrow 0} [\ln|x|]_0^1$$

$$= \lim_{R \rightarrow 0} \ln|R| - \ln|-1| + \lim_{R \rightarrow 0} \ln R - \ln 0 \stackrel{\infty - \infty}{\rightarrow} \text{diverges.}$$

Comparison test



suppose $0 \leq f(x) \leq g(x)$ on $[1, \infty)$

if $\int_1^\infty g(x) dx$ converges, then

$\int_1^\infty f(x) dx$ converges.

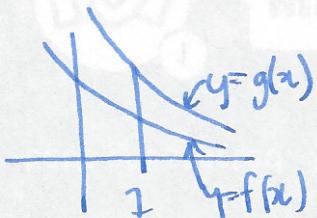
Example $\int_1^\infty \frac{1}{\sqrt{x^3+1}} dx$ note: $\sqrt{x^3+1} \geq \sqrt{x^3}$ for all $x \in [1, \infty)$.

$$\text{so } 0 < \frac{1}{\sqrt{x^3+1}} < \frac{1}{\sqrt{x^3}}.$$

$$\text{try } \int_1^\infty \frac{1}{\sqrt{x^3}} dx = \int_1^\infty x^{-\frac{3}{2}} dx = \lim_{R \rightarrow \infty} \left[-2x^{-\frac{1}{2}} \right]_1^R = \lim_{R \rightarrow \infty} -\frac{2}{\sqrt{R}} + 2 = 2 < \infty \text{ converges}$$

$\Rightarrow \int_1^\infty \frac{1}{\sqrt{x^3+1}} dx$ converges. (but don't know exact value)

Other way

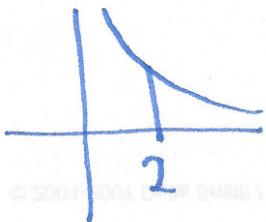


$0 \leq f(x) \leq g(x)$ on $[1, \infty)$

if $\int_1^\infty f(x) dx$ diverges $\Rightarrow \int_1^\infty g(x) dx$ diverges

Note: $\int_1^\infty g(x) dx$ diverges $\nRightarrow \int_1^\infty f(x) dx$ diverges

$\int_1^\infty f(x) dx$ converges $\nRightarrow \int_1^\infty g(x) dx$ converges.

Example

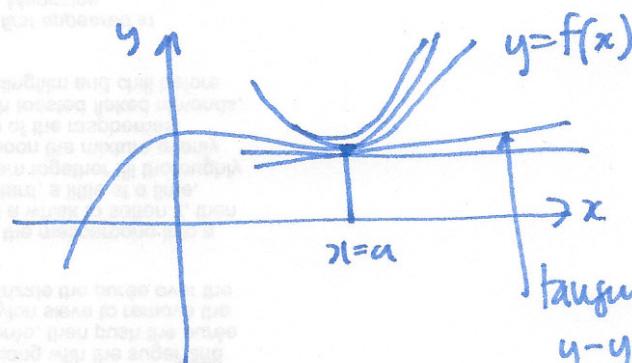
Show $\int_2^\infty \frac{1}{x - \sqrt{x}} dx$ diverges

$$x - \sqrt{x} < x \quad (\text{for } x > 1)$$

$$\frac{1}{x - \sqrt{x}} > \frac{1}{x}$$

$$\int_2^\infty \frac{1}{x} dx = \lim_{R \rightarrow \infty} \int_1^R \frac{1}{x} dx = \lim_{R \rightarrow \infty} [\ln|x|]_1^R = \lim_{R \rightarrow \infty} \ln|R| - \ln 1 \rightarrow \infty$$

$$\Rightarrow \int_2^\infty \frac{1}{x - \sqrt{x}} dx \text{ diverges.}$$



§ 5.4 Taylor Polynomials

Approximating functions at $x=a$:

0-th approx: $f(x) \approx f(a)$

1-st approx: (straight line) $f(x) \approx f(a) + f'(a)(x-a)$

2-nd approx: (quadratic)

? how do we find these?

3-rd approx: (cubic)

- choose quadratic where first 2 derivatives at a agree with f.

- choose cubic " " 3 " "

etc.

quadratic $T_2(x) = a_0 + a_1(x-a) + a_2(x-a)^2$

$$\text{deg 0: } T_2(a) = a_0 = f(a)$$

$$\text{deg 1: } T_2'(a) = a_1 + 2a_2(a-a) = f'(a)$$

$$T_2'(a_0) = a_1 = f'(a)$$