

4.5 Integration of Rational functions by Partial fraction

Integration of Rational functions by Partial fraction

Let $f(x) = \frac{P(x)}{Q(x)}$ be any rational function where P and Q are polynomials.

If $\deg P < \deg Q$, then f is proper

If $\deg P \geq \deg Q$, then f is improper then to make them proper divide $P(x)$ by $Q(x)$ by long division until a remainder $R(x)$ is obtained such that $\deg P < \deg Q$

$$\text{Hence } \frac{P(x)}{Q(x)} = S(x) + \frac{R(x)}{Q(x)} \quad (\text{or}) = \text{Quotient} + \frac{\text{Remainder}}{\text{Divisor}}$$

Where S and R are also polynomials.

Case (i):

The denominator is a product of distinct linear factors

Example:

$$\frac{1}{(x+a)(x+b)} = \frac{A}{(x+a)} + \frac{B}{(x+b)}$$

Case (ii):

The denominator is a product of distinct linear factors, some of which are repeated.

Example:

$$\frac{1}{(x+a)(x+b)^2} = \frac{A}{(x+a)} + \frac{B}{(x+b)} + \frac{C}{(x+b)^2}$$

Case (iii):

The denominator contains irreducible quadratic factors, none of which is repeated.

Example:

$$\frac{1}{(x^2+a)(x^2+b)} = \frac{Ax+B}{(x^2+a)} + \frac{Cx+D}{(x^2+b)}$$

Example:

$$\text{Evaluate } \int \frac{(x^2+1)}{(x^2-1)(2x+1)} dx$$

Solution:

$$\begin{aligned} \frac{(x^2+1)}{(x^2-1)(2x+1)} &= \frac{(x^2+1)}{(x-1)(x+1)(2x+1)} \\ &= \frac{A}{(x-1)} + \frac{B}{(x+1)} + \frac{C}{(2x+1)} \end{aligned}$$

$$(x^2 + 1) = A(x + 1)(2x + 1) + B(x - 1)(2x + 1) + C(x - 1)(x + 1)$$

Put $x = 1$, we get

$$2 = A(2)(3)$$

$$A = \frac{1}{3}$$

Put $x = -1$, we get

$$2 = B(-2)(-1)$$

$$B = 1$$

Put $x = 0$, we get

$$1 = A - B - C$$

$$1 = \frac{1}{3} - 1 - C$$

$$C = -2 + \frac{1}{3} = \frac{-5}{3}$$

$$\Rightarrow \frac{(x^2+1)}{(x^2-1)(2x+1)} = \frac{1}{3} \frac{1}{x-1} + \frac{1}{x+1} - \frac{5}{3} \frac{1}{2x+1}$$

$$\begin{aligned} \int \frac{(x^2+1)}{(x^2-1)(2x+1)} dx &= \frac{1}{3} \int \frac{1}{x-1} dx + \int \frac{1}{x+1} dx - \frac{5}{3} \int \frac{1}{2x+1} dx \\ &= \frac{1}{3} \log(x-1) + \log(x+1) - \frac{5}{3} \frac{\log(2x+1)}{2} + C \\ &= \frac{1}{3} \log(x-1) + \log(x+1) - \frac{5}{6} \log(2x+1) + C \end{aligned}$$

Example:

Evaluate $\int \frac{x^2+2x-1}{2x^3+3x^2-2x} dx$

Solution:

$$\frac{x^2+2x-1}{2x^3+3x^2-2x} = \frac{x^2+2x-1}{x(2x-1)(x+2)} = \frac{A}{x} + \frac{B}{2x-1} + \frac{C}{x+2}$$

$$x^2 + 2x - 1 = A(2x - 1)(x + 2) + Bx(x + 2) + Cx(2x - 1)$$

Put $x = 0$, we get

$$-1 = A(2)$$

$$A = \frac{1}{2}$$

Put $x = \frac{1}{2}$, we get

$$\frac{1}{4} + 1 - 1 = B \left(\frac{1}{2}\right) \left(\frac{5}{2}\right)$$

$$\frac{1}{4} = \frac{5B}{4}$$

$$B = \frac{1}{5}$$

Put $x = -2$, we get

$$4 - 4 - 1 = C(2)(-5)$$

$$-1 = 10C$$

$$C = \frac{-1}{10}$$

$$\Rightarrow \frac{x^2+2x-1}{2x^3+3x^2-2x} = \frac{1}{2} \left(\frac{1}{x}\right) + \frac{1}{5} \left(\frac{1}{2x-1}\right) - \frac{1}{10} \left(\frac{1}{x+2}\right)$$

$$\begin{aligned} \int \frac{x^2+2x-1}{2x^3+3x^2-2x} dx &= \frac{1}{2} \int \left(\frac{1}{x}\right) dx + \frac{1}{5} \int \left(\frac{1}{2x-1}\right) dx - \frac{1}{10} \int \left(\frac{1}{x+2}\right) dx \\ &= \frac{1}{2} \log x + \frac{1}{5} \frac{\log(2x-1)}{2} - \frac{1}{10} \log(x+2) + C \\ &= \frac{1}{2} \log x + \frac{1}{10} \log\left(\frac{2x-1}{x+2}\right) + C \end{aligned}$$

Example:

Evaluate $\int \frac{x^2}{(x-1)^3(x-2)} dx$

Solution:

$$\frac{x^2}{(x-1)^3(x-2)} = \frac{A}{x-2} + \frac{B}{x-1} + \frac{C}{(x-1)^2} + \frac{D}{(x-1)^3}$$

$$x^2 = A(x-1)^3 + B(x-1)^2(x-2) + C(x-1)(x-2) + D(x-2)$$

Put $x = 2$,
get

Equating the coeffs of x^3

Put $x = 1$, we get

Put $x=0$, we

$$2C - 2D$$

$$\text{We get } 4 = A$$

On both sides

$$1 = D(-1)$$

$$0 = -A - 2B +$$

$$0 = A + B$$

$$D = -1$$

$$2C = A + 2B +$$

$$2D$$

$$B = -4$$

$$= 4 - 8 - 2$$

$$C = -3$$

$$\Rightarrow \frac{x^2}{(x-1)^3(x-2)} = \frac{4}{x-2} - \frac{4}{x-1} - \frac{3}{(x-1)^2} - \frac{1}{(x-1)^3}$$

$$I = \int \frac{x^2}{(x-1)^3(x-2)} dx$$

$$= 4 \int \frac{1}{x-2} dx - 4 \int \frac{1}{x-1} dx - 3 \int \frac{1}{(x-1)^2} dx - \int \frac{1}{(x-1)^3} dx$$

$$= 4 \log(x-2) - 4 \log(x-1) + 3 \left(\frac{1}{x-1} \right) + \frac{1}{2(x-1)^2} + C$$

$$= 4 \log \left(\frac{x-2}{x-1} \right) + \frac{3}{x-1} + \frac{1}{2(x-1)^2} + C$$

Example:

Evaluate $\int \frac{1}{x^2(x-1)} dx$

Solution:

$$\text{Let } I = \int \frac{1}{x^2(x-1)} dx$$

$$\frac{1}{x^2(x-1)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{(x-1)} \quad \dots (1)$$

$$1 = Ax(x-1) + B(x-1) + Cx^2$$

Put $x = 0$, both side $A = -C$ $B = -1$	Put $x = 1$, we get We get $1 = -B$ $1 = C$	Equating the Coefficients of x^2 on $0 = A + C \Rightarrow$ $A = -1$
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$$(1) \Rightarrow \frac{1}{x^2(x-1)} = \frac{-1}{x} - \frac{1}{x^2} + \frac{1}{(x-1)}$$

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

$$= -\log x + \frac{1}{x} + \log(x-1) + C = \log\left(\frac{x-1}{x}\right) + \frac{1}{x} + C$$

Example:

Evaluate $\int \frac{10}{(x-1)(x^2+9)} dx$

Solution:

Let $I = \frac{10}{(x-1)(x^2+9)} dx$

$$\frac{10}{(x-1)(x^2+9)} = \frac{A}{x-1} + \frac{Bx+C}{x^2+9} \quad \dots (1)$$

$$10 = A(x^2+9) + (Bx+C)(x-1)$$

Put $x = 1$, We get
 of x ,

$$10 = 10A$$

$$A = 1$$

Equating the Coefficients of x^2
 We get

$$0 = A + B \Rightarrow B = -A$$

$$B = -1$$

Equating the Coefficients

$$0 = -B + C \Rightarrow -B = -C$$

$$C = -1$$

$$(1) \Rightarrow \frac{10}{(x-1)(x^2+9)} = \frac{1}{x-1} + \frac{-x-1}{x^2+9} = \frac{1}{x-1} - \left(\frac{x+1}{x^2+9}\right)$$

$$= \int \frac{1}{x-1} dx - \int \frac{x}{x^2+9} dx - \int \frac{1}{x^2+9} dx$$

$$= \log(x-1) - \frac{1}{2} \log(x^2+9) - \frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) + C$$

Example:

Evaluate $\int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} dx$

Solution:

$$\text{Let } I = \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1}$$

$$\begin{array}{r}
 x^3 - x^2 - x + 1 \quad \left| \begin{array}{l}
 x + 1 \\
 \hline
 x^4 - 0x^3 - 2x^2 + 4x + 1 \\
 x^4 - x^3 - x^2 + x \\
 \hline
 x^3 - x^2 + 3x + 1 \\
 x^3 - x^2 - x + 1 \\
 \hline
 4x
 \end{array} \right.
 \end{array}$$

$$\begin{aligned}
 \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} &= x + 1 + \frac{4x + 1}{x^3 - x^2 - x + 1} \\
 &= x + 1 + \frac{4x + 1}{(x-1)^2(x+1)}
 \end{aligned}$$

$$[x^3 - x^2 - x + 1 = (x-1)^2(x+1)]$$

$$\frac{4x}{(x-1)^2(x+1)} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{x+1}$$

$$\Rightarrow 4x = A(x+1)(x+1) + B(x+1) + C(x+1)^2$$

Put $x = 1$, We get
 x^2 on,

$$4 = 2B$$

$$B = 2$$

Put $x = -1$, We get

$$-4 = 4C$$

$$C = -1$$

Equating the Coefficient of

both sides, we get

$$0 = A + C \Rightarrow A = -C$$

$$A = 1$$

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

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

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

$$= \frac{x^2}{2} + x - \frac{2}{x-1} + \log\left(\frac{x-1}{x+1}\right) + C$$

Improper Integrals

The Integral $I = \int_a^b f(x) dx$ is said to be proper or definite only when the limits a and b are finite and the integrand $f(x)$ is continuous in the interval $[a, b]$

Types of Improper Integrals

There are two types of improper integrals

1. With infinite limits of integration
2. The integrand is discontinuous.

Type I (Infinite limits of integration)

$$1. \int_a^{\infty} f(x)dx = \lim_{t \rightarrow \infty} \int_a^t f(x)dx$$

$$2. \int_{-\infty}^b f(x)dx = \lim_{t \rightarrow -\infty} \int_t^b f(x)dx$$

$$3. \int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^a f(x)dx + \int_a^{\infty} f(x)dx, 'a' \text{ is a real number.}$$

Provided both the limits on right side exist.

Type II (Discontinuous of the integrand)

1. If f is discontinuous at b, then

$$\int_a^b f(x)dx = \lim_{t \rightarrow b^-} \int_a^t f(x)dx$$

2. If f is discontinuous at a, then

$$\int_a^b f(x)dx = \lim_{t \rightarrow a^+} \int_t^b f(x)dx$$

3. If f is discontinuous at c, in $[a, b]$ then

$$\begin{aligned} \int_a^b f(x)dx &= \int_a^c f(x)dx + \int_c^b f(x)dx \\ &= \lim_{t \rightarrow c^-} \int_a^t f(x)dx + \lim_{t \rightarrow c^+} \int_t^b f(x)dx \end{aligned}$$

Provided both the integral's on right exists.

Note:

The improper integral is said to be convergent if the limit exists and is divergent if the limit does not exist.

Example:

Determine whether the integral $\int_1^{\infty} \frac{1}{x} dx$ is convergent or divergent.

Solution:

The given integral is $\int_1^{\infty} \frac{1}{x} dx$

an improper integral, since upper limit of integration is infinite then,

$$\begin{aligned}\int_1^{\infty} \frac{1}{x} dx &= \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x} dx \\ &= \lim_{t \rightarrow \infty} [\log x]_1^t \\ &= \lim_{t \rightarrow \infty} [\log t - \log 1] \\ &= \lim_{t \rightarrow \infty} [\log t - 0] = \infty\end{aligned}$$

The given integral is divergent and it diverges to ∞ .

Example:

Determine whether the integral $\int_0^{\infty} \frac{1}{1+x^2} dx$ is convergent or divergent.

Solution:

The given integral is $\int_0^{\infty} \frac{1}{1+x^2} dx$ an improper integral, since upper limit of integration is infinite then,

$$\begin{aligned}\int_0^{\infty} \frac{1}{1+x^2} dx &= \lim_{t \rightarrow \infty} \int_0^t \frac{1}{1+x^2} dx \\ &= \lim_{t \rightarrow \infty} [\tan^{-1} x]_0^t \\ &= \lim_{t \rightarrow \infty} [\tan^{-1} t - \tan^{-1} 0] \\ &= \lim_{t \rightarrow \infty} \tan^{-1} t \\ &= \tan^{-1} \infty = \frac{\pi}{2}\end{aligned}$$

The given integral is convergent.

Example:

For what values of p the integral $\int_1^{\infty} \frac{1}{x^p} dx$ convergent?

Solution:

$$\begin{aligned}\text{If } p \neq 1, \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x^p} dx &= \lim_{t \rightarrow \infty} \int_1^t x^{-p} dx \\ &= \lim_{t \rightarrow \infty} \left[\frac{x^{-p+1}}{-p+1} \right]_1^t \\ &= \lim_{t \rightarrow \infty} \left[\frac{t^{-p+1}}{-p+1} - \frac{1}{-p+1} \right] \\ &= \lim_{t \rightarrow \infty} \frac{1}{p-1} \left[1 - \frac{1}{t^{p-1}} \right]\end{aligned}$$

$$= \begin{cases} \frac{1}{p-1}, & p > 1, \text{converges} \\ \infty, & p \leq 1, \text{diverges} \end{cases}$$

Example:

Evaluate $\int_1^{\infty} \frac{\log x}{x} dx$

Solution:

Take $I = \int \frac{\log x}{x} dx$

Put $u = \log x$ $dv = \frac{1}{x} dx$ $du = \frac{1}{x} dx$ $v = \log x$

$$I = \int \frac{\log x}{x} dx = (\log x)^2 - \int \log x \left(\frac{1}{x}\right) dx$$

$$I = (\log x)^2 - I \Rightarrow 2I = (\log x)^2 \Rightarrow I = \frac{1}{2}(\log x)^2$$

$$\begin{aligned} \int_1^{\infty} \frac{\log x}{x} dx &= \lim_{t \rightarrow \infty} \int_1^t \frac{\log x}{x} dx = \lim_{t \rightarrow \infty} \left(\frac{1}{2} (\log x)^2 \right)_1^t \\ &= \lim_{t \rightarrow \infty} \left[\frac{1}{2} (\log t)^2 - \frac{1}{2} (\log 1)^2 \right] \\ &= \lim_{t \rightarrow \infty} \left[\frac{1}{2} (\log t)^2 \right] = \infty \quad [\log 1 = 0, \log \infty = \infty] \end{aligned}$$

The given integral is divergent.

Example:

Evaluate $\int_{-\infty}^{\infty} x e^{-x^2} dx$

Solution:

Consider $\int x e^{-x^2} dx$

Put $u = x^2$, $du = 2x dx$

$$\begin{aligned} \int x e^{-x^2} dx &= \int e^{-u} \frac{du}{2} = \frac{1}{2} \left[\frac{e^{-u}}{-1} \right] \\ &= -\frac{1}{2} e^{-u} = -\frac{1}{2} e^{-x^2} \dots (1) \end{aligned}$$

$$\int_{-\infty}^{\infty} x e^{-x^2} dx = \int_{-\infty}^0 x e^{-x^2} dx + \int_0^{\infty} x e^{-x^2} dx \dots (2)$$

$$\begin{aligned} \text{Take } \int_{-\infty}^0 x e^{-x^2} dx &= \lim_{t \rightarrow -\infty} \int_t^0 x e^{-x^2} dx = \lim_{t \rightarrow -\infty} \left[\frac{-1}{2} e^{-x^2} \right]_t^0 \text{ by (1)} \\ &= \lim_{t \rightarrow -\infty} \left[\frac{-1}{2} + \frac{1}{2} e^{-t^2} \right] = \frac{-1}{2} \end{aligned}$$

$$\begin{aligned} \text{Take } \int_0^{\infty} x e^{-x^2} dx &= \lim_{t \rightarrow \infty} \int_0^t x e^{-x^2} dx = \lim_{t \rightarrow \infty} \left[\frac{-1}{2} e^{-x^2} \right]_0^t \text{ by (1)} \\ &= \lim_{t \rightarrow \infty} \left[\frac{-1}{2} e^{-t^2} + \frac{1}{2} \right] = \frac{1}{2} \\ \therefore (2) \Rightarrow \int_{-\infty}^{\infty} x e^{-x^2} dx &= \frac{-1}{2} + \frac{1}{2} = 0 \end{aligned}$$

Example:

Evaluate $\int_3^{\infty} \frac{1}{(x-2)^{3/2}} dx$

Solution:

Consider $\int \frac{1}{(x-2)^{3/2}} dx \dots (1)$

Put $u = x - 2 \Rightarrow du = dx$

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

$$\frac{-2}{\sqrt{u}} = \frac{-2}{\sqrt{x-2}}$$

$$\begin{aligned} \int_3^{\infty} \frac{1}{(x-2)^{3/2}} dx &= \lim_{t \rightarrow \infty} \left[\int_3^t \frac{1}{(x-2)^{3/2}} dx \right] = \lim_{t \rightarrow \infty} \left[\frac{-2}{\sqrt{x-2}} \right]_3^t \\ &= \lim_{t \rightarrow \infty} \left[\left(\frac{-2}{\sqrt{t-2}} \right) - \left(\frac{-2}{\sqrt{1}} \right) \right] \\ &= \lim_{t \rightarrow \infty} \left(\frac{-2}{\sqrt{t-2}} \right) + 2 = 0 + 2 = 2 \text{ (finite)} \end{aligned}$$

The given integral $\int_3^{\infty} \frac{1}{(x-2)^{3/2}} dx$ is convergent.

Example:

Evaluate $\int_0^2 \frac{1}{\sqrt{x}} dx$

Solution:

Here, infinite discontinuity occurs at $x=0$

$$\begin{aligned} \therefore \int_0^2 \frac{1}{\sqrt{x}} dx &= \lim_{t \rightarrow 0^+} \int_t^2 x^{-1/2} dx \\ &= \lim_{t \rightarrow 0^+} \left[\frac{x^{1/2}}{1/2} \right]_t^2 \\ &= \lim_{t \rightarrow 0^+} [2\sqrt{x}]_t^2 \end{aligned}$$

$$= \lim_{t \rightarrow 0^+} [2\sqrt{2} - 2\sqrt{t}]$$

$$= 2\sqrt{2} \text{ (finite)}$$

The given integral $\int_0^2 \frac{1}{\sqrt{x}} dx$ is convergent.

Example:

Evaluate $\int_0^3 \frac{1}{x-1} dx$

Solution:

Here, infinite discontinuity occurs at $x = 1$

$$\therefore \int_0^3 \frac{1}{x-1} dx = \int_0^1 \frac{1}{x-1} dx + \int_1^3 \frac{1}{x-1} dx$$

$$\text{Take } \int_0^1 \frac{dx}{x-1} = \lim_{t \rightarrow 1^-} \int_0^t \frac{1}{x-1} dx = \lim_{t \rightarrow 1^-} [\log(x-1)]_0^t$$

$$= \lim_{t \rightarrow 1^-} \log(t-1) = -\infty$$

$$\int_0^1 \frac{1}{x-1} dx \text{ is divergent.}$$

$$\Rightarrow \int_1^3 \frac{1}{x-1} dx \text{ is also divergent.}$$

The given integral $\int_0^3 \frac{1}{x-1} dx$ is divergent

Example:

Evaluate $\int_2^5 \frac{1}{\sqrt{x-2}} dx$

Solution:

The infinite discontinuity occurs at $x = 2$

$$\therefore \int_2^5 \frac{1}{\sqrt{x-2}} dx = \lim_{t \rightarrow 2^+} \int_2^t \frac{1}{\sqrt{x-2}} dx$$

$$= \lim_{t \rightarrow 2^+} [2\sqrt{x-2}]_2^t$$

$$= \lim_{t \rightarrow 2^+} (2\sqrt{3} - 2\sqrt{t-2})$$

$$= 2\sqrt{3} \text{ (finite)}$$

The given integral $\int_2^5 \frac{1}{\sqrt{x-2}} dx$ is convergent.

Example:

Evaluate $\int_0^3 \frac{1}{(x-1)^{2/3}} dx$

Solution:

Here infinite discontinuity occurs at $x = 1$

$$1) \int_0^3 \frac{1}{(x-1)^{2/3}} dx = \int_0^1 \frac{1}{(x-1)^{2/3}} dx + \int_1^3 \frac{1}{(x-1)^{2/3}} dx \quad \dots(1)$$

$$\begin{aligned} \text{Take } \int_0^1 \frac{1}{(x-1)^{2/3}} dx &= \lim_{t \rightarrow 1^-} \int_0^t \frac{1}{(x-1)^{2/3}} dx \\ &= \lim_{t \rightarrow 1^-} \left[3(x-1)^{1/3} \right]_0^t \\ &= \lim_{t \rightarrow 1^-} \left[3(t-1)^{1/3} + 3 \right] \\ &= 3 \end{aligned}$$

$$\begin{aligned} \text{Take } \int_1^3 \frac{1}{(x-1)^{2/3}} dx &= \lim_{t \rightarrow 1^+} \int_t^3 \frac{1}{(x-1)^{2/3}} dx \\ &= \lim_{t \rightarrow 1^+} \left[3(x-1)^{1/3} \right]_t^3 \\ &= \lim_{t \rightarrow 1^+} \left[3 \left[2^{1/3} - (t-1)^{1/3} \right] \right] \\ &= 3 \left(2^{1/3} \right) \end{aligned}$$

$$\begin{aligned} (1) \Rightarrow \int_0^3 \frac{1}{(x-1)^{2/3}} dx &= 3 + 3 \left(2^{1/3} \right) \\ &= 3 \left[1 + 2^{1/3} \right] \end{aligned}$$

Comparison test for improper integrals

Let $\int_a^b f(x) dx$ be an improper integral.

- i) If there exists a $g(x)$ such that $|f(x)| \leq g(x)$ for all x in $[a, b]$ and $\int_a^b g(x) dx$ converges then $\int_a^b f(x) dx$ also converges.
- ii) If there exists function $g(x)$ such that $f(x) \geq |g(x)|$ for all x in $[a, b]$ and $\int_a^b g(x) dx$ diverges then $\int_a^b f(x) dx$ also diverges.

Limit form of comparison Tests.

Let $f(x) > 0$ and $g(x) > 0$ and $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = k$ where $k \neq 0$

Then, the improper integrals $\int_a^\infty f(x) dx$ and $\int_a^\infty g(x) dx$ converge or diverge together.

If $k = 0$, only the convergence of $\int_a^\infty g(x) dx$ implies that of $\int_a^\infty f(x) dx$

Absolute Convergence

The improper integral $\int_a^b f(x)dx$ is said to be absolutely convergent if $\int_a^b |f(x)|dx$ is convergent.

Note:

- 1) The same definition holds for $\int_a^\infty f(x)dx$ also
- 2) When the improper integral changes sign within the limits of the integration, then the above test is applied.

Example:

Discuss the convergence of $\int_1^\infty \frac{x \tan^{-1} x}{\sqrt{4+x^3}} dx$

Solution:

$$\text{Let } f(x) = \frac{x \tan^{-1} x}{\sqrt{4+x^3}} = \frac{\tan^{-1} x}{\sqrt{x} \sqrt{1+4x^{-3}}} \quad \text{and} \quad g(x) = \frac{1}{\sqrt{x}}$$

$$\begin{aligned} \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} &= \lim_{x \rightarrow \infty} \frac{\tan^{-1} x}{\sqrt{1+4x^{-3}}} \\ &= \frac{\pi}{2} \end{aligned}$$

Hence, by comparison test 2, the integrals $\int_1^\infty f(x)dx$ and $\int_1^\infty g(x)dx$ converge or diverge together, Now $\int_1^\infty g(x)dx$ is divergent.

$\therefore \int_1^\infty f(x)dx$ is also divergent.

Example :

Discuss the convergence of $\int_1^\infty \frac{\sin x}{x^4} dx$

Solution:

$$\begin{aligned} \left| \int_1^\infty \frac{\sin x}{x^4} dx \right| &\leq \int_1^\infty \left| \frac{\sin x}{x^4} \right| dx \leq \int_1^\infty \frac{dx}{x^4} \\ &\Rightarrow \text{convergent} \end{aligned}$$

$\int_1^\infty \frac{\sin x}{x^4} dx$ is absolutely convergent and hence convergent.

Example:

Test the convergence of $\int_0^\infty e^{-x^2} dx$

Solution:

The given integral $\int_0^{\infty} e^{-x^2} dx$ is an improper integral of first kind and the integral can be written as $\int_0^{\infty} e^{-x^2} dx = \int_0^1 e^{-x^2} dx + \int_1^{\infty} e^{-x^2} dx$

The first integral in the right hand side $\int_0^1 e^{-x^2} dx$ is proper integral. So it is enough to check the second one.

We have that,

$$\begin{aligned}
 x &\geq 1 \\
 x^2 &\geq x \\
 -x^2 &\leq -x \\
 e^{-x^2} &\leq e^{-x} \\
 \int_1^{\infty} e^{-x^2} dx &\leq \int_1^{\infty} e^{-x} dx \\
 &= \lim_{b \rightarrow \infty} \int_1^b e^{-x} dx = \lim_{b \rightarrow \infty} [-e^{-x}]_1^b \\
 &= \lim_{b \rightarrow \infty} [e^{-1} - e^{-b}] \\
 &= [e^{-1} - 0] = \frac{1}{e}
 \end{aligned}$$

Hence by comparison test the given integral is convergent.