

A.M.2 - (LEZ. 6) - INTEGRAZIONE IN SENSO IMPROPRIO II (20 MARZO 2023)

(LEZ. 7)

→ 0) INTEGRALI IMPROPRI NOTEVOLI (DALLA VOLTA SCORSA) PAG 8-12

1) ESEMPIO: STUDIARE CONVERGENZA DI $\int_0^{+\infty} \frac{2 + \sin \frac{1}{x}}{x \ln^2(1 + \sqrt[3]{x-1})} dx$ (NUOVO)

INTEGRANDA A SEGNO VARIABILE

2) CR. ASSOLUTA CONVERGENZA PAG 13

3) ESEMPIO: $\int f$ CONVERGE MA $\int |f|$ NON CONVERGE PAG 14

→ 4) CR. INTEG. OSCILLANTI + (GENERALIZZAZIONE) + (CASO NON A MEDIA NULLA) PAG 18-20 + (NUOVO)

5) ESEMPIO: STUDIARE CONVERGENZA DI $\int_0^{+\infty} \frac{\sin x}{\ln(2x^2 + \cos x)} dx$ (NUOVO)

6) CRITERIO DI CAUCHY. PAG. 30-31

7) ATTENZIONE, NON VALE CONFRONTI ASINTOTICO: $\int \frac{(-1)^{Lx}}{x} dx \neq \int \frac{(-1)^{Lx}}{2x} + \frac{1}{x \ln x} dx$ PAG. 22-24

8) TRUCCO IMPORTANTE: ESEMPIO dx (NUOVO)

LE PAGINE SI RIFERISCONO
A "DISPENSE INTEGRALI
IMPROPRI

① $\int_1^{+\infty} \frac{1}{x^\alpha} dx$ $\alpha > 1$ conv.
 $\alpha \leq 1$ div.

$$\int_1^{+\infty} \frac{1}{x} dx = \lim_{b \rightarrow +\infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow +\infty} [\ln x]_1^b =$$

$$= \lim_{b \rightarrow +\infty} (\ln b - \ln 1) = +\infty$$

$\alpha < 1$ $\left[\frac{1}{x^\alpha} \right] > \left[\frac{1}{x} \right]$

$\alpha > 1$

$$\int_1^{+\infty} \frac{1}{x^\alpha} dx = \lim_{b \rightarrow +\infty} \int_1^b \frac{1}{x^\alpha} dx =$$

$x^{-\alpha}$ $\left[\frac{x^{-\alpha+1}}{-\alpha+1} \right]$

$$= \lim_{b \rightarrow +\infty} \left[\frac{x^{-\alpha+1}}{-\alpha+1} \right]_1^b =$$

$$= \lim_{b \rightarrow +\infty} \left(\frac{1}{-\alpha+1} \frac{1}{b^{\alpha-1}} - \frac{1}{-\alpha+1} \cdot 1 \right) = \frac{1}{\alpha-1}$$

↓
0

$$\int_2^{+\infty} \frac{1}{x^\alpha (\ln x)^\beta} dx = \begin{cases} \alpha > 1 & \text{CONV} \\ \alpha = 1 & \text{CONV.} \\ \alpha < 1 & \text{DIV.} \end{cases} \begin{cases} \beta > 1 & \text{CONV.} \\ \beta \leq 1 & \text{DIV.} \end{cases}$$

$$\alpha = 1$$

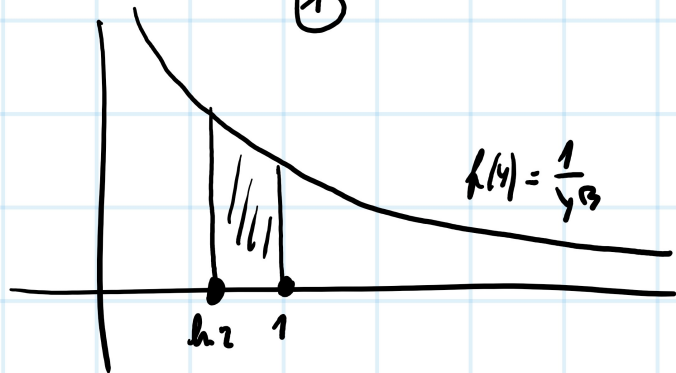
$$\int_1^{+\infty} \frac{1}{(\ln x)^\beta} \cdot \frac{1}{x} dx =$$

$$= \lim_{b \rightarrow +\infty} \int_2^b \frac{1}{(\ln x)^\beta} \cdot (\ln x)' dx =$$

$$y = \ln x$$

$$= \lim_{b \rightarrow +\infty} \int_{\ln 2}^{\ln b} \frac{1}{y^\beta} dy = \int_{\ln 2}^{+\infty} \frac{1}{y^\beta} dy =$$

$\beta > 1$ CONV.
 $\beta \leq 1$ DIV.



$$\alpha > 1$$

$$\alpha = 1 + \delta$$

$$\int_2^{+\infty} \frac{1}{x^\alpha (\ln x)^\beta} dx \text{ (CONV.)}$$

$$\delta > 0$$

$$\beta < 0$$

$$\frac{(\ln x)^{-\beta}}{x^{\frac{\delta}{2}}} \rightarrow 0$$

$$\frac{1}{x^{1+\delta} (\ln x)^\beta} = \frac{1}{x^{1+\frac{\delta}{2}}} \cdot \frac{1}{x^{\frac{\delta}{2}} (\ln x)^\beta}$$

$$\int_{x_0}^{+\infty} dx \text{ CONV.}$$

$$\frac{1}{x^{\frac{\delta}{2}} (\ln x)^\beta}$$

$$x \rightarrow \infty \rightarrow 0 \text{ VP}$$

$$\text{(CONV.)}$$

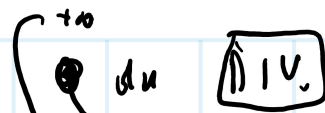
PER $x > x_0$

$$\frac{1}{x^{1+\frac{\delta}{2}}} \cdot 1$$

$$\int_{x_0}^{+\infty} \frac{1}{x^{1+\frac{\delta}{2}}} dx$$

$$\alpha < 1$$

$$\int_2^{+\infty} \frac{1}{x^\alpha (\ln x)^\beta} dx$$



$$1 - \delta$$

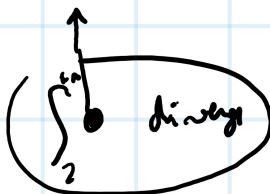
$$\delta > 0$$

$$\frac{1}{x^{1-\delta} (\ln x)^\beta}$$

$$\frac{1}{x^{1-\frac{\delta}{2}}}$$

$$\frac{x^{\frac{\delta}{2}}}{(\ln x)^\beta}$$

$$\frac{1}{x^{1-\frac{\delta}{2}}}$$



PER $n > n_0$

$\forall \beta \in \mathbb{R}$

$$\int_0^1 \frac{1}{x^\alpha} dx = \begin{cases} \alpha > 1 & \text{DIV.} \\ \alpha < 1 & \text{CONV.} \end{cases}$$

$$\frac{1}{x}$$

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



$$\int_0^{\frac{1}{2}} \frac{1}{x^\alpha |\ln x|^\beta} dx = \begin{cases} \alpha > 1 & \text{DIV.} \\ \alpha = 1 & \beta > 1 & \text{CONV.} \\ \alpha < 1 & \text{CONV.} \\ \alpha < 1 & \beta \leq 1 & \text{DIV.} \end{cases}$$

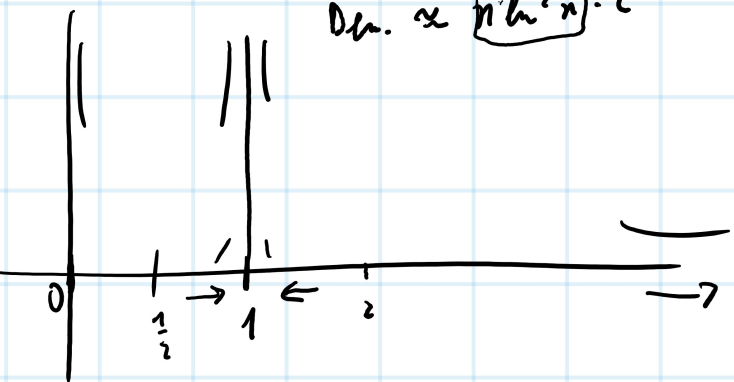


$$\int_0^{+\infty} \frac{2 + \sin \frac{1}{x}}{x \ln^2(1 + \sqrt[3]{x-1})} dx$$

$$\left(\ln \sqrt[3]{x} \right)^2$$

$$\left(\frac{1}{3} \ln x \right)^2$$

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



$$\int_{\frac{1}{2}}^1 f(x) dx$$

$$\int_1^2 f(x) dx$$

$$\int_2^{+\infty} f(x) dx$$

(CONV.)

$x \rightarrow +\infty$

$$\text{DEN} \approx \frac{1}{9} x \ln^2 x$$

$$f(x) = \frac{2 + \sin \frac{1}{x}}{\boxed{}}$$

$x \rightarrow +\infty$

$$\approx \frac{18}{x \ln^2 x}$$

$\int_2^{+\infty} dx$ conv.

$x \rightarrow 0^+$

$$f(x) \approx ?$$

$$\frac{2 + \sin \frac{1}{x}}{x \cdot \left(\ln(1 + \sqrt[3]{x-1}) \right)^2}$$

$x \rightarrow 0^+$

$$\ln(1 + \sqrt[3]{x-1}) =$$

$$= \ln(1 - \sqrt[3]{1-x}) \approx \ln x$$

$$-(\sqrt[3]{1-x} - 1) \approx -\left(-\frac{1}{3}x\right) = \frac{1}{3}x$$

$$\boxed{f(x)} \leq \frac{\int_0^1 x \, dx \text{ Conv.}}{\int_0^1 x^{\frac{1}{2}} \, dx \text{ Conv.}} \approx \frac{\int_0^1 x^{\frac{1}{2}} \, dx \text{ Conv.}}{x(\ln x)^2}$$

$x \rightarrow 1^+$

$$f(x) = \frac{2 + \ln \frac{1}{4}}{x(\ln(1 + \sqrt{x-1}))^2} \approx \frac{2 + \ln 1}{(\sqrt{x-1})^2} = k \cdot \frac{1}{\ln^{-1}(\frac{2}{3})}$$

$$\int_0^1 \frac{1}{x^\alpha} \, dx \quad \leftarrow \int_1^2 \frac{1}{(x-1)^{\frac{2}{3}}} \, dx \text{ Conv.}$$

T. CR. ASS. Conv.

DATA $f: (a, +\infty) \rightarrow \mathbb{R}$ i.e. $f \in \mathcal{R}([c, c]) \forall c \in (a, +\infty)$ ALLORA SI HA:

$$\int_a^{+\infty} |f(x)| \, dx \text{ conv.} \Rightarrow \int_a^{+\infty} f(x) \, dx \text{ conv.}$$

D/M

f^+, f^-

$$0 \leq f^+ \leq |f|$$

$$0 \leq f^- \leq |f|$$

$$\int_a^{+\infty} f(x) \, dx, \int_a^{+\infty} f^+(x) \, dx, \text{ conv. (Per. Comp. con } |f|)$$

$\forall h, g : [a, +\infty) \rightarrow \mathbb{R}$ s.t. $\int_a^{+\infty} h(x) dx$, $\int_a^{+\infty} g(x) dx$ conv.

Allora $\int_a^{+\infty} (\alpha h(x) + \beta g(x)) dx$ conv.

DIM.

$$\begin{aligned}
 &= \lim_{b \rightarrow +\infty} \left(\int_a^b (\alpha h(x) + \beta g(x)) dx \right) = \lim_{b \rightarrow +\infty} \left(\alpha \int_a^b h(x) dx + \beta \int_a^b g(x) dx \right) = \\
 &= \alpha \int_a^{+\infty} h(x) dx + \beta \int_a^{+\infty} g(x) dx
 \end{aligned}$$

$\int f^+$ $\int f^-$ conv.

$\forall x \quad f(x) = \int f^+(x) - \int f^-(x)$

ES. CATTIVO

① $\int_1^{+\infty} \frac{\sin x}{x} dx$ conv.

② $\int_1^{+\infty} \left| \frac{\sin x}{x} \right| dx$ div.

③ $\lim_{b \rightarrow +\infty} \int_1^b \frac{\sin x}{x} dx = \lim_{b \rightarrow +\infty} \int_1^b \frac{1}{x} \cdot (-\cos x)' dx =$

$$= \lim_{b \rightarrow +\infty} \left(\left[\frac{-\cos x}{x} \right]_1^b - \int_1^b -\frac{1}{x^2} \cdot (-\cos x) dx \right) =$$

$$= +\cos 1 - \lim_{b \rightarrow \infty} \int_1^b \frac{\cos x}{x^2} dx =$$

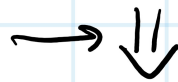
$$= \boxed{+\cos 1} - \boxed{\int_1^{+\infty} \frac{\cos x}{x^2} dx}$$

$$\int_1^{+\infty} dx \text{ CONV. PRIMA} \int_1^{+\infty} \frac{1}{x^2} dx \text{ CONV}$$

$$\boxed{\left| \frac{\cos x}{x^2} \right|} \leq \boxed{\frac{1}{x^2}}$$

$$\int_1^{+\infty} \left| \frac{\cos x}{x^2} \right| dx \text{ CONV.}$$

T. Pruc.

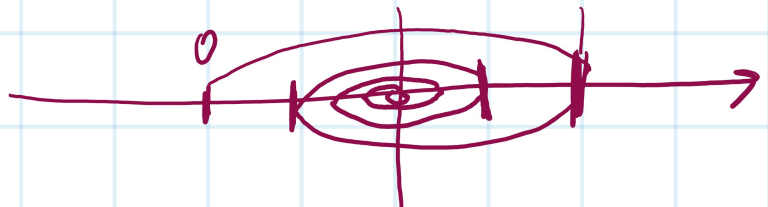
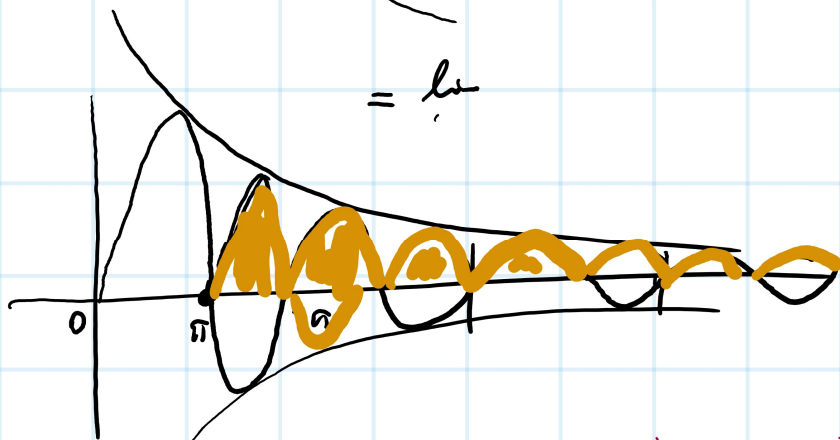


$$\int_1^{+\infty} \frac{\cos x}{x} dx \text{ CONV.}$$

$$\lim_{b \rightarrow \infty} \int_a^b \frac{\sin x}{x} dx \neq +\infty$$

$$\left(\lim_{n \rightarrow \infty} \int_n^{n\pi} \frac{\sin x}{x} dx = \right.$$

$$= \lim$$



$$\left(\int_{2\pi}^{3\pi} \frac{|\sin x|}{x} dx \right) \geq \int_{2\pi}^{3\pi} \frac{|\sin x|}{3\pi} dx = \frac{1}{3\pi} \cdot 2$$

$$\lim_{n \rightarrow +\infty} \int_{\pi}^{n\pi} \frac{|\sin x|}{x}$$

$$= \lim_{h \rightarrow +\infty} \left(\int_{\pi}^{2\pi} + \int_{2\pi}^{3\pi} + \dots + \int_{(h-1)\pi}^{h\pi} \right) \geq$$

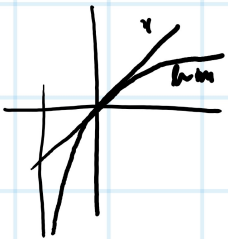
$$\geq \lim_{h \rightarrow +\infty} \left(\frac{1}{2\pi} \cdot 2 + \frac{1}{3\pi} \cdot 2 + \frac{1}{4\pi} \cdot 2 + \dots + \frac{1}{h\pi} \cdot 2 \right) =$$



$$\ln(1+x) \leq x$$

$$= \frac{2}{\pi} \lim_{h \rightarrow +\infty} \left(\frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{h} \right) \geq$$

$$\geq \frac{2}{\pi} \lim_{h \rightarrow +\infty} \left(\ln\left(1 + \frac{1}{2}\right) + \ln\left(1 + \frac{1}{3}\right) + \ln\left(1 + \frac{1}{4}\right) + \dots + \ln\left(1 + \frac{1}{h}\right) \right)$$



$$= \frac{2}{\pi} \lim_{h \rightarrow +\infty} \ln \left(\frac{3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} \cdot \dots \cdot \frac{h+1}{h} \right) =$$

$$= \frac{2}{\pi} \lim_{h \rightarrow +\infty} \ln \left(\frac{h+1}{2} \right) = \boxed{+\infty}$$

INIZIO LEZ. 2

T. DATI $[a, +\infty) \in \mathbb{R}$ $f, g: [a, +\infty) \rightarrow \mathbb{R}$ t.c.

1) $g \in C^1([a, +\infty))$ E $g(x) \rightarrow 0$ DECRESCENDO PER $x \rightarrow +\infty$

2) $f \in C([a, +\infty))$ E $\exists F: [a, +\infty) \rightarrow \mathbb{R}$ T.C. $F'(x) = f(x)$ E $F(x)$ È LIMITATA.

ALLORA $\int_a^{+\infty} f(x) \cdot g(x) dx$ CONVERGE.

DIMO

$$\int_a^{+\infty} f(x)g(x)dx = \lim_{b \rightarrow +\infty} \int_a^b f(x)g(x)dx =$$

$$= \lim_{b \rightarrow +\infty} \int_a^b (F(x))' g(x) dx =$$

$$= \lim_{b \rightarrow +\infty} \left[F(x)g(x) \right]_a^b - \int_a^b F(x)g'(x) dx =$$

$$= \lim_{b \rightarrow +\infty} F(b)g(b) - F(a)g(a) - \int_a^b F(x)g'(x) dx =$$

$$= -F(a)g(a) - \int_a^{+\infty} F(x)g'(x) dx \quad \text{CONVERGE?}$$

MOSTRO CHE CONVERGE:

\oplus

$$\int_a^{+\infty} |F(x) \cdot g'(x)| dx = \int_a^{+\infty} |F(x)| g'(x) dx$$

$$0 \leq |F(x)| \cdot g'(x) \leq M \cdot g'(x)$$

$F(x)$ limitata
 $g(x) \rightarrow 0$

$g(x)$ DECRESCENTE

$F(x)$ È LIMITATA

$$MA \quad \int_a^{+\infty} M \cdot g'(x) dx = M \cdot \int_a^{+\infty} g'(x) dx = M \lim_{b \rightarrow +\infty} \int_a^b g'(x) dx =$$

$$= M \lim_{b \rightarrow +\infty} [g(x)]_a^b = M \lim_{b \rightarrow +\infty} g(b) - g(a) = M \cdot (-g(a))$$

QUINDI $\int_a^{+\infty} M g'(x) dx$ CONVERGE QUINDI ANCHE $\int_a^{+\infty} |f(x)g'(x)| dx$

CONVERGE. QUINDI \oplus CONVERGE.

QUINDI \otimes CONVERGE

$$\int_2^{+\infty} \frac{\sin x}{x^2 + \cos x} dx$$

$$x \geq 2$$

$$0 \leq \left| \frac{\sin x}{x^2 + \cos x} \right| \leq \frac{1}{|x^2 + \cos x|} \leq \frac{1}{x^2 - 1} \leq \frac{1}{\frac{x^2}{2}} = \frac{2}{x^2}$$

$$\begin{aligned} x^2 - 1 &\geq \frac{x^2}{2} \quad (?) \\ \frac{x^2}{2} &\geq 1 \quad (?) \\ &\textcircled{5} \end{aligned}$$

$$\int_0^{+\infty} \frac{\sin x}{\ln(2 + x^2 + \cos x)} dx$$

$$f(x) = \sin x$$

$$g(x) = \frac{1}{\ln(2 + x^2 + \cos x)}$$

$$\rightarrow \int_1^{+\infty}$$

C.R. CAUCHY

DATI $[a, +\infty) \subset \mathbb{R}$ $f: [a, +\infty) \rightarrow \mathbb{R}$ T.C. $f \in \mathcal{R}([a, c]) \quad \forall c \in (a, +\infty)$.

ALLORA È EQUIVALENTE DIRE CHE:

1) $\int_a^{+\infty} f(u) du$ CONVERGE

2) $\forall \varepsilon > 0 \exists M > a$ t.c. $\forall \alpha, \beta \geq M$ si ha $\int_a^\beta f(u) du < \varepsilon$

DIM

SI A $F(x) = \int_a^x f(t) dt.$

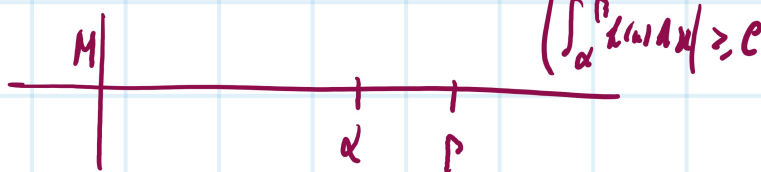
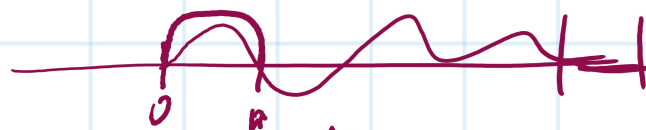
$|F(\alpha) - F(\beta)| < \varepsilon$

(1) $\Leftrightarrow \lim_{x \rightarrow +\infty} F(x) = l \in \mathbb{R}$

(2) $\Leftrightarrow \forall \varepsilon > 0 \exists M > a$ t.c. $\forall \alpha, \beta \geq M$ si ha $|F(\alpha) - F(\beta)| < \varepsilon$

$\int_a^{+\infty} \sqrt{\sin x} dx$ NON CONV.

$\forall n \in \mathbb{N} \int_{2n\pi}^{(2n+1)\pi} \sqrt{\sin x} dx = \int_0^\pi \sqrt{\sin x} dx = c > 0$



$f(u)$ PERIODIC Per. T

$$\int_0^T f(u) du = 0$$

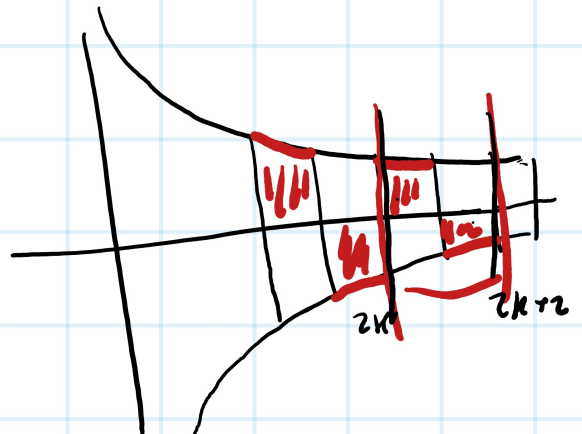
$$F(x) = \int_0^x f(t) dt$$

$$F(x+T) = \int_0^{x+T} f(t) dt = \int_0^T f(t) dt + \int_T^{x+T} f(t) dt = 0 + \int_0^x f(t) dt = F(x)$$

$$\int_2^{+\infty} \frac{(-1)^{[x]}}{x} dx \quad \leftarrow f(x)$$

$f(x) \approx g(x)$ PER $x \rightarrow +\infty$

$$\int_2^{+\infty} \left(\frac{(-1)^{[x]}}{x} + \frac{1}{x \ln x} \right) dx \quad \leftarrow g(x)$$



$$\int_{2k}^{2k+2} \frac{(-1)^{[x]}}{x} dx =$$

$$= \int_{2k}^{2k+1} \frac{1}{x} dx - \int_{2k+1}^{2k+2} \frac{1}{x} dx = \ln(2k+1) - \ln(2k) - (\ln(2k+2) - \ln(2k+1)) =$$

$$= \boxed{\ln \left(\frac{(2k+1)^2}{(2k+2) \cdot 2k} \right)} =$$

$$= \ln \left(\frac{4k^2 + 4k + 1}{4k^2 + 4k} \right) = \left[\ln \left(1 + \frac{1}{4k^2 + 4k} \right) \right] \leq$$

$$\boxed{\lim_{b \rightarrow +\infty} \int_2^b \frac{(-1)^{[x]}}{x} dx}$$

$$\leq \ln \left(1 + \frac{1}{\underbrace{4k^2 + 4k}_{2 \cdot 2}} \right) \leq \frac{1}{\underbrace{4k^2 + 4k}_{2 \cdot 2}}$$

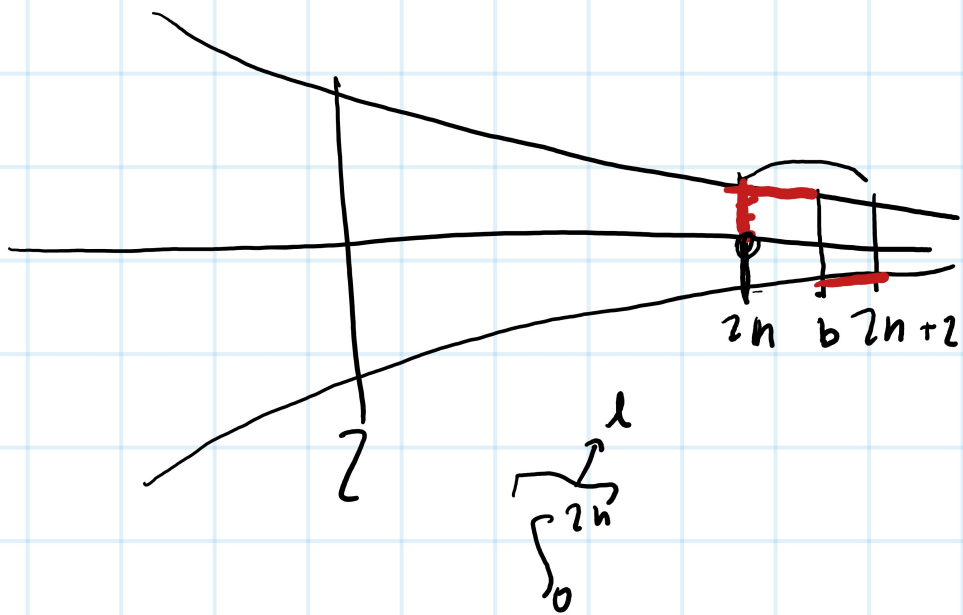
$$\boxed{\lim_{n \rightarrow +\infty} \int_2^{2n} \frac{(-1)^{[x]}}{x} dx} = \lim_{n \rightarrow +\infty} \left(\int_2^4 + \int_4^6 + \dots + \int_{2k}^{2k+2} + \dots + \int_{2n-2}^{2n} \right)$$

$$= \lim_{n \rightarrow +\infty} \left(\frac{1}{\underbrace{1 \cdot 2}_{2-1}} + \frac{1}{\underbrace{2 \cdot 3}_{3-2}} + \frac{1}{\underbrace{3 \cdot 4}_{4-3}} + \dots + \frac{1}{(n-1) \cdot n} \right) =$$

$$= \lim_{n \rightarrow +\infty} \left(\frac{2}{1 \cdot 2} - \frac{1}{1 \cdot 2} + \frac{3}{2 \cdot 3} - \frac{2}{2 \cdot 3} + \frac{4}{3 \cdot 4} - \frac{3}{3 \cdot 4} + \dots + \frac{n}{(n-1) \cdot n} - \frac{n-1}{(n-1) \cdot n} \right)$$

$$\lim_{n \rightarrow +\infty} \left(1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} + \dots + \frac{1}{n-1} - \frac{1}{n} \right) =$$

$$= \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n} \right) = 1 \dots$$



$$\left| \int_0^b - \int_0^{2n} f(x) dx \right| = \left| \int_{2n}^b f(x) dx \right| \leq \int_{2n}^b |f(x)| dx \leq$$

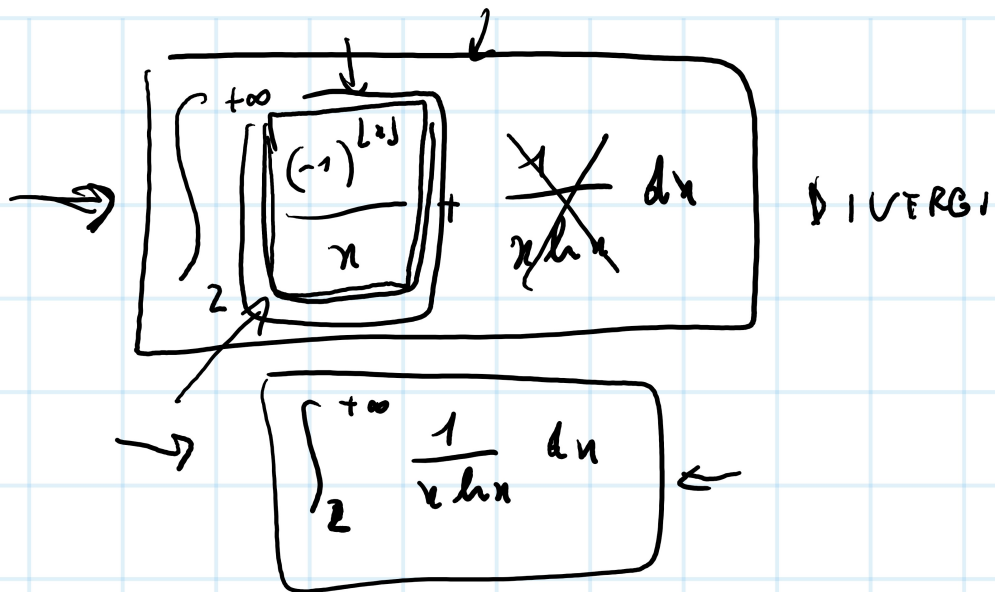
$$\leq \int_{2n}^b \left(\frac{1}{2n} \right) dx = \frac{1}{2n} \cdot (b - 2n) \leq \frac{1}{2n} \cdot 2 = \boxed{\frac{1}{n}}$$

$$\int_a^{+\infty} f(x) dx$$

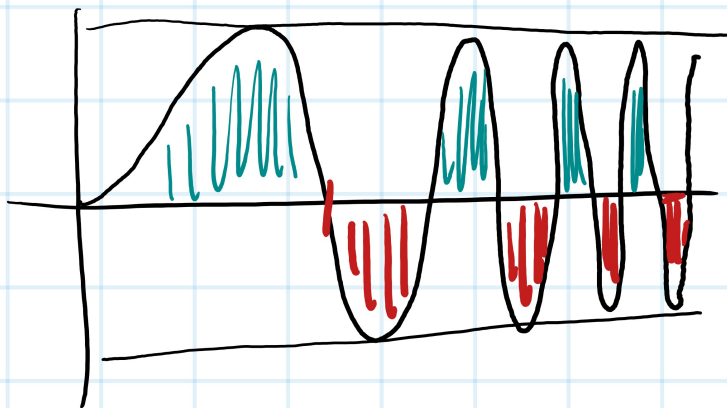
$$\int_0^{+\infty} g(x) dx \text{ conv.}$$

$$\int_0^{+\infty} f(x) + g(x) dx$$

$$\lim_{b \rightarrow +\infty} \int_a^b f(x) + g(x) dx = \lim_{b \rightarrow +\infty} \left(\int_a^b f(x) dx + \int_a^b g(x) dx \right) \quad l \in \mathbb{R}$$



$$\int_0^{+\infty} \sin(x^2) dx$$



$$f(x) \rightarrow 0 \quad x \rightarrow \infty$$



$$\lim_{b \rightarrow +\infty} \int_1^b \sin(x^2) dx = \lim_{b \rightarrow +\infty} \int_1^{\sqrt{b}} (\sin t) \cdot \frac{1}{2\sqrt{t}} dt =$$

$$= \int_1^{+\infty} \frac{\sin t}{2\sqrt{t}} dt \quad (\text{CONV.})$$

$\frac{1}{2\sqrt{t}} \rightarrow 0$ decays

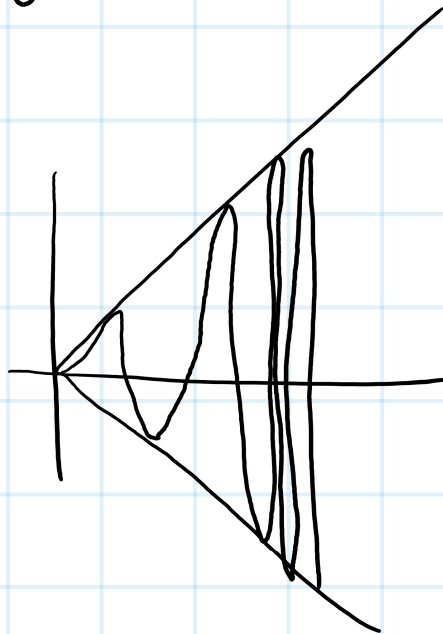


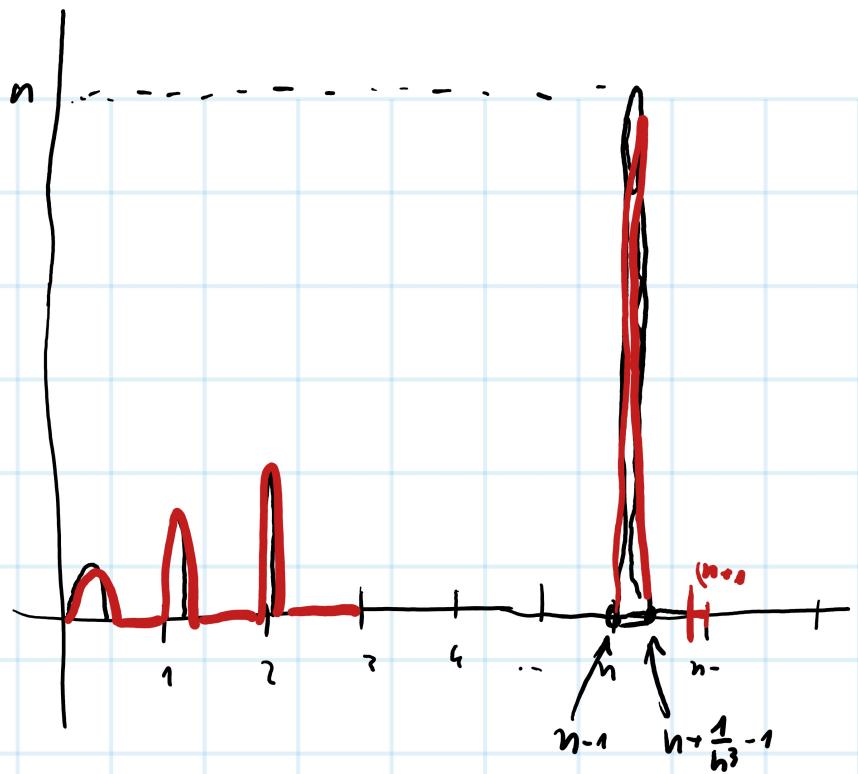
$$\int_0^{+\infty} x \sin(x^3) dx =$$

$$\lim_{b \rightarrow +\infty} \int_1^b x \sin(x^3) dx =$$

$$= \lim_{b \rightarrow +\infty} \int_1^{\sqrt[3]{b}} \sqrt[3]{t} \cdot \sin t \cdot \frac{1}{3\sqrt[3]{t^2}} dt =$$

$$= \int_1^{+\infty} \frac{\sin t}{3\sqrt[3]{t}} dt \quad \text{CONV.}$$





$$\lim_{h \rightarrow +\infty} \int_0^{n+1} f(x) dx = \lim_{h \rightarrow +\infty} \left(\int_0^1 + \int_1^2 + \dots + \int_{n-1}^n \right) \leq$$

$$\leq \lim_{h \rightarrow +\infty} \left(1 + \overbrace{\frac{1}{2^2} + \dots + \frac{1}{n^2}}^{\leq 1} \right) \leq$$

\uparrow
 $\frac{1}{k^2}$

$$\leq \left(\dots \frac{1}{k(k-1)} \right) \leq 2$$