Faculty of FSESNV Department of SM University Year 2023/2024 Module: Series and Diff. Eq Level: 2^{nd} Year LMD Specialty: Physics

Dirigated Work N°2

(IMPROPER INTEGRALS)

Exercise 1 Calculate the following integrals:

$$\int_{0}^{+\infty} \frac{1}{x^{2} + 4x + 9} dx, \qquad \int_{0}^{1} \ln x dx, \qquad \int_{1}^{+\infty} \frac{\ln x}{x^{2}} dx, \qquad \int_{0}^{+\infty} e^{-2x} \sin x dx, \qquad \int_{0}^{1} \frac{\ln x}{\sqrt{1 - x}} dx,$$

$$\int_{0}^{+\infty} \frac{\ln x}{\sqrt{x} (1 - x)^{3/2}} dx, \qquad \int_{0}^{+\infty} \frac{x \ln x}{(1 + x^{2})^{2}} dx, \qquad \int_{0}^{+\infty} \frac{\arctan x}{(1 + x^{2})^{3/2}} dx, \qquad \int_{0}^{a} \frac{x^{2}}{\sqrt{a^{2} - x^{2}}} dx,$$

Exercise 2 Study the nature of the following integrals:

$$\int_{1}^{+\infty} \frac{dx}{x^{\alpha}}, \qquad \int_{0}^{1} \frac{dx}{x^{\alpha}}, \qquad \int_{0}^{+\infty} \frac{\sqrt{x}}{(1+x)^{\alpha}} dx, \quad \int_{0}^{\pi} \frac{dx}{(1-\cos x)^{\alpha}},$$
$$\int_{1}^{+\infty} \frac{\ln x}{x+e^{-x}} dx, \quad \int_{0}^{+\infty} \frac{e^{\sin x}}{\sqrt{x}} dx. \quad \int_{0}^{+\infty} \frac{\arctan x}{x^{\alpha}} dx.$$

Exercise 3 Using the variable change, calculate the following integrals:

$$\int_{0}^{\frac{\pi}{2}} \sqrt{\tan x} dx, \quad \int_{0}^{1} \ln^{p}\left(\frac{1}{x}\right) dx, \quad \int_{0}^{+\infty} \cos\left(e^{x}\right) dx, \quad \int_{0}^{+\infty} \sin\left(x^{2}\right) dx,$$

Exercise 4 Study the absolute convergence and the semi-convergence of the following integrals:

$$\int_{1}^{+\infty} \frac{\sin x}{x^2} dx, \quad \int_{0}^{1} \frac{\sqrt{x} \sin\left(\frac{1}{x^2}\right)}{\ln(1+x)} dx, \quad \int_{1}^{+\infty} \frac{\sin x}{x} dx, \quad \int_{0}^{+\infty} \frac{\sqrt{x} \sin x}{x+1} dx.$$

Exercise 5 Determine the set of pairs (α, β) for which the generalized integral is convergent:

$$\int_{1}^{+\infty} \frac{dx}{x^{\alpha} \left(1 + x^{\beta}\right)}$$

Charged of courses Dr. OUAAR, F