

Integrazioni integrali generalizzate

$$1) \int_0^{+\infty} \frac{1}{e^{2x}+1} dx = \lim_{M \rightarrow +\infty} \int_0^M \frac{1}{e^x+1} dx$$

Calcolo $\int_0^M \frac{1}{e^x+1} dx$

cambio variabile

$$y = e^x \quad x = \lg y$$

$$x=0 \rightarrow y=e^0=1$$

$$x=M \rightarrow y=e^M$$

$$dx = \frac{1}{y} dy$$

$$\int_1^{e^M} \frac{1}{(y+1)} \cdot \frac{1}{y} dy = \int_1^{e^M} \frac{1}{(y+1) \cdot y} dy$$

$$\frac{1}{(y+1) \cdot y} = \frac{A}{y+1} + \frac{B}{y} = \frac{Ay + By + B}{(y+1)y}$$

$$\left. \begin{array}{l} A+B=0 \\ B=1 \end{array} \right\} \begin{array}{l} A=-1 \\ B=1 \end{array}$$

$$\int \frac{1}{(y+1) \cdot y} dy = \int \left(\frac{-1}{y+1} + \frac{1}{y} \right) dy = -\lg|y+1| + \lg|y| + C = \lg \left| \frac{y}{y+1} \right| + C$$

$$\int_1^{e^M} \frac{1}{(y+1)y} dy = \left[\lg \left| \frac{y}{y+1} \right| \right]_1^{e^M} = \lg \left(\frac{e^M}{e^M+1} \right) - \lg \frac{1}{2}$$

$$\lim_{M \rightarrow +\infty} \int_0^M \frac{1}{e^x+1} dx = \lim_{M \rightarrow +\infty} \lg \left(\frac{e^M}{e^M+1} \right) - \lg \frac{1}{2} = -\lg \frac{1}{2} = \lg 2$$

$$\frac{e^M}{e^M+1} = \frac{e^M}{e^M(1+\frac{1}{e^M})} = \frac{1}{1+\frac{1}{e^M}}$$

$$2) \int_1^{+\infty} \frac{5}{x(14+9 \lg x + (\lg x)^2)} dx = \lim_{M \rightarrow +\infty} \int_1^M \frac{5}{x(14+9 \lg x + (\lg x)^2)} dx$$

$$y = \lg x \quad dy = \frac{1}{x} dx$$

$$\begin{aligned} x=1 &\rightarrow y = \lg 1 = 0 \\ x=M &\rightarrow y = \lg M \end{aligned}$$

$$\int_0^{\lg M} \frac{5}{14+9y+y^2} dy$$

$$14+9y+y^2=0$$

$$\begin{aligned} y_{1,2} &= \frac{-9 \pm \sqrt{81-56}}{2} = \\ &= \frac{-9 \pm 5}{2} = \begin{cases} -7 \\ -2 \end{cases} \end{aligned}$$

$$\frac{5}{y^2 + 9y + 14} = \frac{A}{y+2} + \frac{B}{y+7} = \frac{Ay + 7A + By + 2B}{(y+2)(y+7)}$$

$$\begin{cases} A+B=0 \\ 7A+2B=5 \end{cases}$$

$$A=1$$

$$B=-1$$

$$\int \frac{5}{y^2 + 9y + 14} dy = \int \frac{1}{y+2} dy + \int \frac{-1}{y+7} dy =$$

$$= \lg|y+2| - \lg|y+7| + C = \lg \left| \frac{y+2}{y+7} \right| + C$$

$$\int_0^{\lg M} \frac{5}{y^2 + 9y + 14} dy = \left[\lg \left| \frac{y+2}{y+7} \right| \right]_0^{\lg M} = \lg \left(\frac{\lg M + 2}{\lg M + 7} \right) - \lg \frac{2}{7}$$

$$\lim_{M \rightarrow \infty} \int_1^M \frac{5}{x(4 + 9 \lg x + (\lg x)^2)} dx = \lim_{M \rightarrow \infty} \lg \left(\frac{\lg M + 2}{\lg M + 7} \right) - \lg \frac{2}{7} = \lg \frac{7}{2}$$

→ $\lg 1 = 0$

$$\downarrow$$

$$1 \leftarrow \frac{\lg \left(1 + \frac{2}{\lg M} \right)}{\lg \left(1 + \frac{7}{\lg M} \right)}$$

$$Es \quad \frac{1}{3x^2+7x+2} \sim \frac{1}{x^2} \quad \text{se } \alpha \geq 1$$

$$\frac{1}{3x^2+7x+2} \sim \frac{1}{x} \quad \text{se } \alpha < 1$$

per confronto asintotico ho che $\int_1^{+\infty} \frac{1}{3x^2+7x+2} dx < +\infty$

\Downarrow
 $\alpha > 1$

$$\alpha = 2 \quad \int_1^{+\infty} \frac{1}{3x^2+7x+2} dx = \lim_{M \rightarrow +\infty} \int_1^M \frac{1}{3x^2+7x+2} dx$$

$$3x^2+7x+2=0 \quad x = \frac{-7 \pm \sqrt{49-24}}{6} = \frac{-7 \pm 5}{6} <^{-2}$$

$$\frac{1}{3x^2+7x+2} = \frac{1}{3} \left[\frac{A}{x+2} + \frac{B}{x+\frac{1}{3}} \right] = \frac{1}{3} \left[\frac{Ax + \frac{1}{3}A + Bx + 2B}{(x+2)(x+\frac{1}{3})} \right]^{\frac{-1}{3}}$$

$$\begin{cases} A+B=0 \\ \frac{1}{3}A+2B=1 \end{cases} \quad \begin{cases} A=-B \\ 2B-\frac{1}{3}B=1 \end{cases} \quad \begin{cases} A=-B \\ \frac{5}{3}B=1 \end{cases} \quad \begin{cases} A=-\frac{3}{5} \\ B=\frac{3}{5} \end{cases}$$

$$\int \frac{1}{3x^2+7x+2} dx = \frac{1}{3} \int \frac{-\frac{3}{5}}{x+2} dx + \frac{1}{3} \int \frac{\frac{2}{5}}{x+\frac{1}{3}} dx =$$

$$= -\frac{1}{5} \lg|x+2| + \frac{1}{5} \lg|x+\frac{1}{3}| + c = \frac{1}{5} \lg \left| \frac{x+\frac{1}{3}}{x+2} \right| + c$$

$$\lim_{M \rightarrow \infty} \int_1^M \frac{1}{3x^2+7x+2} dx = \lim_{M \rightarrow \infty} \frac{1}{5} \lg \left(\frac{M+\frac{1}{3}}{M+2} \right) - \frac{1}{5} \lg \left(\frac{4}{3} \right) =$$

$$= -\frac{1}{5} \lg \left(\frac{4}{9} \right) = \frac{1}{5} \lg \left(\frac{9}{4} \right)$$

$$\lg \left(\frac{M(1+\frac{1}{3M})}{M(1+\frac{2}{M})} \right) \rightarrow \lg 1 = 0$$

$$4) \quad x^2 \left(1 - \cos \frac{1}{x}\right) \underset{x \rightarrow +\infty}{\sim} x^2 \frac{1}{2x^2} \Rightarrow \frac{1}{x^{2-\alpha}}$$

quindi
converge

$$\Leftrightarrow 2-\alpha > 1$$

$$\boxed{\alpha < 1}$$

$$\int_{\frac{2}{\pi}}^{+\infty} x^{-3} \left(1 - \cos \frac{1}{x}\right) dx = \lim_{M \rightarrow +\infty} \int_{\frac{2}{\pi}}^M \frac{1}{x^3} \left(1 - \cos \frac{1}{x}\right) dx$$

$$\int_{\frac{2}{\pi}}^M \frac{1}{x^3} \left(1 - \cos \frac{1}{x}\right) dx = \int_{\frac{\pi}{2}}^{\frac{1}{M}} y^3 (1 - \cos y) \left(-\frac{1}{y^2}\right) dy = - \int_{\frac{\pi}{2}}^{\frac{1}{M}} y (1 - \cos y) dy$$

$$y = \frac{1}{x} \quad x = \frac{1}{y} \quad dx = -\frac{1}{y^2} dy$$

$$x = \frac{2}{\pi} \rightarrow y = \frac{\pi}{2}$$

$$x = M \rightarrow y = \frac{1}{M}$$

$$= \int_{\frac{1}{M}}^{\frac{\pi}{2}} y (1 - \cos y) dy$$

$$\int y(1-\cos y) dy = \text{per parti.} = (y - \sin y) \cdot y - \int (y - \sin y) dy =$$

$$f(y) = 1 - \cos y \quad F(y) = y - \sin y$$

$$g(y) = y \quad g'(y) = 1$$

$$= (y - \sin y) y - \frac{y^2}{2} - \cos y + c$$

$$\int_{\frac{1}{M}}^{\pi/2} y(1-\cos y) dy = \left[(y - \sin y) y - \frac{y^2}{2} - \cos y \right]_{\frac{1}{M}}^{\pi/2} =$$

$$= \left(\frac{\pi}{2} - \sin \frac{\pi}{2} \right) \frac{\pi}{2} - \left(\frac{\pi}{2} \right)^2 \cdot \frac{1}{2} - \cos \frac{\pi}{2} - \left(\frac{1}{M} - \sin \frac{1}{M} \right) \frac{1}{M} + \left(\frac{1}{M} \right)^2 \cdot \frac{1}{2} +$$

$$+ \cos \frac{1}{M} = \left(\frac{\pi}{2} - 1 \right) \frac{\pi}{2} - \frac{1}{2} \left(\frac{\pi}{2} \right)^2 - \frac{1}{M} \left(\frac{1}{M} - \sin \frac{1}{M} \right) + \frac{1}{2} \left(\frac{1}{M} \right)^2 + \cos \frac{1}{M}$$

$$+ \cos \frac{1}{M} \xrightarrow{M \rightarrow +\infty} \left(\frac{\pi}{2} - 1 \right) \frac{\pi}{2} - \frac{1}{2} \left(\frac{\pi}{2} \right)^2 + \underbrace{\cos 0}_{=1} = \frac{1}{2} \left(\frac{\pi}{2} \right)^2 - \frac{\pi}{2} + 1$$

$$5) \int_0^{+\infty} e^{-\sqrt{x}} dx = \lim_{M \rightarrow +\infty} \int_0^M e^{-\sqrt{x}} dx$$

$$\int_0^M e^{-\sqrt{x}} dx = \int_{y=\sqrt{x}}^{\sqrt{M}} e^{-y} \cdot 2y dy = \text{per parti.}$$

$$\begin{aligned} f(y) &= e^{-y} \rightarrow F(y) = -e^{-y} \\ g(y) &= 2y \rightarrow g'(y) = 2 \end{aligned}$$

$$= [-e^{-y} \cdot 2y]_0^{\sqrt{M}} - \int_0^{\sqrt{M}} -e^{-y} \cdot 2 dy = -e^{-\sqrt{M}} \cdot 2\sqrt{M} + \cancel{e^0 \cdot 0} + [-2e^{-y}]_0^{\sqrt{M}}$$

$$= -e^{-\sqrt{M}} \cdot 2\sqrt{M} - 2e^{-\sqrt{M}} + 2e^0 = e^{-\sqrt{M}} \cdot 2\sqrt{M} - 2e^{-\sqrt{M}} + 2$$

$$\lim_{M \rightarrow +\infty} e^{-\sqrt{M}} \cdot 2\sqrt{M} - 2e^{-\sqrt{M}} + 2 = 2$$

per componenti infiniti:
 $e^{-\sqrt{M}} \rightarrow 0$ $\sqrt{M} \rightarrow +\infty$
 $e^{-\infty} = 0$

$$6) \int_0^{+\infty} \frac{\lg x}{x^3} dx = \lim_{M \rightarrow +\infty} \int_0^M \frac{\lg x}{x^3} dx$$

$$y = \lg x \quad x = e^y \quad dx = e^y dy$$

$$x^3 = e^{3y}$$

$$x = e \rightarrow y = \lg e = 1$$

$$x = M \rightarrow y = \lg M$$

$$\int_0^M \frac{\lg x}{x} dx = \int_1^{\lg M} \frac{y}{e^{3y}} \cdot e^y dy = \int_1^{\lg M} y \cdot e^{-2y} dy = \text{per parti:}$$

$$f(y) = e^{-2y} \rightarrow F(y) = -\frac{1}{2} e^{-2y}$$

$$g(y) = y \rightarrow g'(y) = 1$$

$$= \left[-\frac{1}{2} e^{-2y} \cdot y \right]_1^{\lg M} - \int_1^{\lg M} -\frac{1}{2} e^{-2y} dy = -\frac{1}{2} e^{-2 \lg M} \lg M + \frac{1}{2} e^{-2} +$$

$$+ \frac{1}{2} \left[-\frac{1}{2} e^{-2y} \right]_1^{\lg M} =$$

$$= -\frac{1}{2} e^{-2 \lg M} \lg M + \frac{1}{2} e^{-2} - \frac{1}{4} e^{-2 \lg M} + \frac{1}{4} e^{-2} =$$

$$= -\frac{1}{2} \cdot \frac{1}{M^2} \lg M + \frac{1}{4} \frac{1}{M^2} + \frac{3}{4} e^{-2}$$

$$e^{-2 \lg M} = (e^{\lg M})^{-2} = M^{-2} = \frac{1}{M^2}$$

$$\lim_{M \rightarrow +\infty} -\frac{1}{2} \frac{1}{M^2} \lg M - \frac{1}{4} \frac{1}{M^2} + \frac{3}{4} e^{-2} = \frac{3}{4} e^{-2}$$

(7)

$$\frac{\sin \sqrt{x}}{x^\alpha} \sim \frac{\sqrt{x}}{x^\alpha} = \frac{1}{x^{\alpha - \frac{1}{2}}} \quad \text{per } x \rightarrow 0$$

quindi l'integrale converge per confronto asintotico se e solo se $\alpha - \frac{1}{2} < 1$

$$\alpha < \frac{3}{2}$$

$$\int_0^{\pi/2} \frac{\sin \sqrt{x}}{\sqrt{x}} dx \stackrel{y = \sqrt{x}}{=} \int_0^{\sqrt{\pi/2}} \frac{\sin y}{y} \cdot 2y dy =$$

$$= \int_0^{\sqrt{\pi/2}} \sin y \cdot 2 \, dy = [-2 \cos y]_0^{\sqrt{\pi/2}} = -2 \cos \sqrt{\frac{\pi}{2}} + 2 \cos 0$$
$$= -2 \cos \sqrt{\frac{\pi}{2}} + 2$$

