

INTEGRALI GENERALIZZATI ESEMPI

LUNEDI 16/1

Esercizio

Studiare la convergenza di

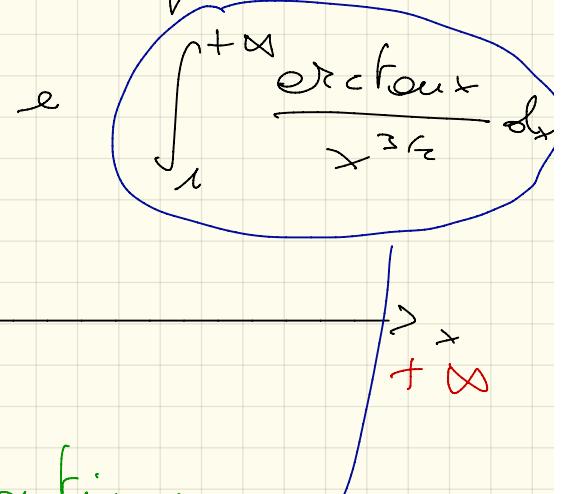
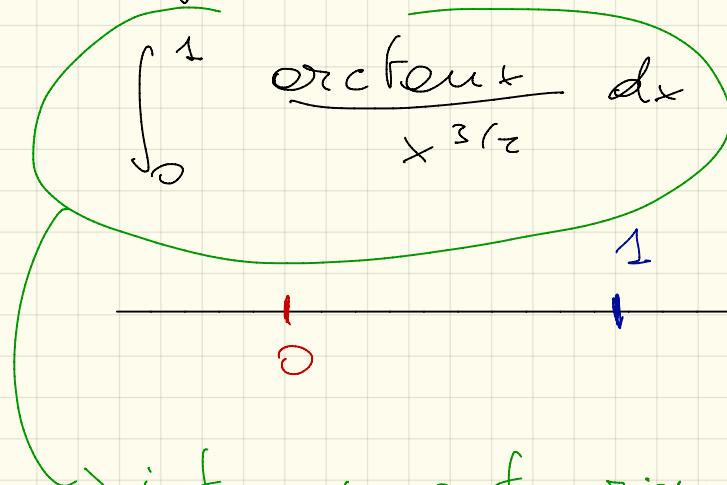
$$\int_0^{+\infty} \frac{\arctan x}{x^{3/2}} dx = f(x)$$

$$f \in C^0([0, +\infty[)$$

- $\lim_{x \rightarrow 0} f(x) = +\infty$ (borsola)

- Sto integrando in un intervallo illimitato

Per verificare se l'integrale converge bisogna studiare le convergenze di



→ integro una funzione continua
ma illimitata in 0

integro una funzione
continua e limitata su un intervallo illimitato

$$\int_0^1 \frac{\arctan x}{x^{3/2}} dx$$

$f(x)$, f è integrabile in
ogni sottointervallo $[c, 1] \subseteq [0, 1]$

$$\downarrow \quad \downarrow$$

$$\frac{\arctan x}{x^{3/2}} \sim \frac{x}{x^{3/2}} = \frac{1}{x^{1/2}}$$

→ guardo limite $x \rightarrow 0$

per $x \rightarrow 0$

$$\frac{\arctan x}{x^{3/2}}$$

$$= 1$$

$$\frac{1/x^{1/2}}{x} = 1$$

$f(x)$

$\int_0^1 \frac{1}{x^{1/2}} dx$ converge o no?
Sì, converge!

\Rightarrow per il criterio esistetico del confronto

$$\int_0^1 \frac{\operatorname{erfc} x}{x^{3/2}} dx \text{ converge}$$

$$\cdot \int_1^{+\infty} \frac{\operatorname{erfc} x}{x^{3/2}} dx$$

$$\frac{\operatorname{erfc} x}{x^{3/2}} \sim \frac{1}{x^{3/2}} \quad \text{per } x \rightarrow +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{\operatorname{erfc} x}{x^{3/2}} = \frac{\pi}{2} \quad g(x) = \frac{1}{x^{3/2}}$$

$$\int_1^{+\infty} \frac{1}{x^{3/2}} dx \text{ converge o no?}$$

Sì, converge!

\Rightarrow per il criterio esistetico del confronto

$$\int_1^{+\infty} \frac{\operatorname{erfc} x}{x^{3/2}} dx \text{ converge}$$

$$\Rightarrow \int_0^{+\infty} \frac{\operatorname{erfc} x}{x^{3/2}} dx \text{ converge}$$

Esercizio

Studiare la convergenza di

$$\int_1^{+\infty} \frac{\operatorname{arctan} x}{x^{3/2}(z + \sin x)} dx$$

$$z + \sin x \geq z \quad \forall x \in \mathbb{R}$$

$$0 \leq \frac{\operatorname{arctan} x}{x^{3/2}(z + \sin x)} \leq \frac{\operatorname{arctan} x}{x^{3/2}} \quad \begin{aligned} &\downarrow \\ &x \geq 1 \end{aligned}$$

la integral
convergente
in $[1, +\infty]$

\Rightarrow per il criterio del confronto

$$\int_1^{+\infty} \frac{\operatorname{arctan} x}{x^{3/2}(z + \sin x)} dx \text{ converge}$$

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Studiare la convergenza di

$$\int_0^1 \frac{\ln(1 + \sin^2 x)}{\tan x^3} dx$$

$$f(x), f \in C^0([0, 1])$$

Per studiare le convergenze
guardo il comportamento delle
funzioni per $x \rightarrow 0$
per $x \rightarrow \infty$

$$\frac{\ln(1 + \sin^2 x)}{\tan x^3} \sim \frac{\sin^2 x}{x^3} \sim \frac{x^2}{x^3} = \frac{1}{x}$$

$$\int_0^1 \frac{1}{x} dx = +\infty, \text{ diverge}$$

$$\Rightarrow \int_0^1 \frac{\ln(1 + \sin^2 x)}{\tan x^3} dx \text{ diverge per}$$

il criterio esistetico del confronto

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Studiare la convergenza di

$$\int_1^{+\infty} \frac{\sin^5(1/x)}{\ln(x^2+1) - 2 \ln x} dx$$

$$f(x) = \frac{\sin^5(1/x)}{\ln(x^2+1) - 2 \ln x} = f \in C^0([1, +\infty])$$

$$= \frac{\sin^5(1/x)}{\ln\left(\frac{x^2+1}{x^2}\right)} = \frac{\sin^5(1/x)}{\ln\left(1 + \frac{1}{x^2}\right)}$$

Unico problema di integrabilità: sto integrando su un intervallo illimitato.

Studiamo il comportamento di f
per $x \rightarrow +\infty$

$$\frac{\sin^5(1/x)}{\ln\left(1+\frac{1}{x^2}\right)} \sim \frac{1/x^5}{1/x^2} = \frac{1}{x^3}$$

$$\sin \frac{1}{x} = \frac{1}{x} + o\left(\frac{1}{x}\right) \quad \text{per } x \rightarrow +\infty$$

$$\ln\left(1+\frac{1}{x^2}\right) = \frac{1}{x^2} + o\left(\frac{1}{x^2}\right) \quad \text{per } x \rightarrow +\infty$$

$$\int_x^{+\infty} \frac{1}{x^3} dx \text{ converge}$$

$$\Rightarrow \int_x^{+\infty} \frac{\sin^5(1/x)}{\ln(1+x^{-2}) - c \ln x} dx \text{ converge}$$

per il criterio esintetico del confronto

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Studiare le convergenze di

$$\int_{\sqrt{3}}^{+\infty} \frac{e^{x^4}}{1+e^{4x^4}} dx$$

$f(x), f \in C^\infty(\mathbb{R})$

Studiamo il comportamento di

f per $x \rightarrow +\infty$

$$\frac{e^{x^4}}{1 + e^{ax^4}} \sim \frac{e^{x^4}}{e^{ax^4}} = \frac{1}{e^{-3x^4}} = e^{-3x^4}$$

$$\int_{\sqrt{3}}^{+\infty} e^{-3x^4} dx \text{ converge a } 0?$$

$$\int_{\sqrt{3}}^{+\infty} e^{-x} dx \text{ converge}$$
$$e^{-3x^4} = o(e^{-x}) \text{ per } x \rightarrow +\infty$$

cid $\lim_{x \rightarrow +\infty} \frac{e^{-3x^4}}{e^{-x}} = 0$

$$\Rightarrow \int_{\sqrt{3}}^{+\infty} e^{-3x^4} dx \text{ converge}$$

$$\Rightarrow \int_{\sqrt{3}}^{+\infty} \frac{e^{-x^4}}{1 + e^{ax^4}} dx \text{ converge}$$

Osservazione importante

$$\boxed{\int_1^{+\infty} x^\alpha e^{-x} dx \text{ converge } \forall \alpha \in \mathbb{R}}$$

perché $x^\alpha e^{-x} = o(e^{-x/2})$

per $x \rightarrow +\infty$

$$\lim_{x \rightarrow +\infty} \frac{x^\alpha e^{-x}}{e^{-x/2}} = \lim_{x \rightarrow +\infty} x^\alpha e^{-x/2} = 0$$

$$e \int_1^{+\infty} e^{-x/2} dx = 2e^{-1/2}, \text{ converge}$$

$$\int_x^{+\infty} x^\alpha e^{-\beta x} dx \text{ converge if } \beta > 0 \text{ e } \forall \alpha \in \mathbb{R}$$

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Studiare la convergenza di

$$\int_1^{+\infty} \frac{\ln(3 + \sin x)}{\sqrt[4]{x^5 - x^3 + 3}} dx$$

$f(x), f \in C^\infty([1, +\infty])$

$$x^5 - x^3 + 3 = x^3(x^2 - 1) + 3 \geq 3 \quad \forall x \geq 1$$

$$2 \leq 3 + \sin x \leq 4$$

$$\ln 2 \leq \ln(3 + \sin x) \leq \ln 4$$

$$\frac{\ln x}{\sqrt[4]{x^5 - x^3 + 3}} \leq \frac{\ln(3 + \sin x)}{\sqrt[4]{x^5 - x^3 + 3}} \leq \frac{\ln 4}{\sqrt[4]{x^5 - x^3 + 3}}$$

$$\int_a^{+\infty} \frac{\ln 4}{\sqrt[4]{x^5 - x^3 + 3}} dx < \int_a^{+\infty} \frac{\ln x}{\sqrt[4]{x^5 - x^3 + 3}} dx$$

converges \Leftrightarrow converge

$$\int_a^{+\infty} \frac{1}{\sqrt[4]{x^5 - x^3 + 3}} dx$$

$$\Rightarrow \int_a^{+\infty} \frac{\ln(3 + \sin x)}{\sqrt[4]{x^5 - x^3 + 3}} dx \text{ converge}$$

$$\Leftrightarrow \int_a^{+\infty} \frac{1}{\sqrt[4]{x^5 - x^3 + 3}} dx \text{ converge}$$

$$\frac{1}{\sqrt[4]{x^5 - x^3 + 3}} \sim \frac{1}{\sqrt[4]{x^5}} = \frac{1}{x^{5/4}} \quad \text{per } x \rightarrow +\infty$$

$$x \int_a^{+\infty} \frac{1}{x^{5/4}} dx \text{ converge}$$

$$\Rightarrow \text{converge anche} \int_a^{+\infty} \frac{\ln(3 + \sin x)}{\sqrt[4]{x^5 - x^3 + 3}} dx$$

Esercizio

Trovare per quali $\alpha \in \mathbb{R}$ converge

$$\int_1^2 \frac{1}{(x-1)^\alpha} dx$$

$f(x), f \in C^0([1, 2])$

$\forall \alpha$

$\Rightarrow f$ è integrabile su ogni sottointervallo $[c, 2] \subseteq [1, 2]$

Studiamo il comportamento di f per $x \rightarrow 1^+$

$$\frac{1}{(x-1)^\alpha} \sim \frac{1}{(x-1)^\alpha (x-1)} \quad \text{per } x \rightarrow 1^+$$

$\hookrightarrow \ln x = \ln(1 + (x-1))$

$$\frac{1}{(x-1)^\alpha} \sim \frac{1}{(x-1)^{\alpha+1}} \quad \text{per } x \rightarrow 1^+$$

$$e \int_1^2 \frac{1}{(x-1)^{\alpha+1}} dx \text{ converge} \Leftrightarrow \alpha+1 < 1 \Leftrightarrow \alpha < 0$$

$$\Rightarrow \int_1^2 \frac{1}{(x-1)^\alpha} dx \text{ converge} \Leftrightarrow \alpha < 0$$

D.B.: $\frac{1}{(x-1)^\alpha} \geq 0 \quad \forall x > 1$

Esercizio

Trovare per quali $\alpha \in \mathbb{R}$ converge

$$\int_0^1 \frac{\ln t + |\ln t|}{t^\alpha |t-1|^{-\alpha}} dt$$

$f(t)$

$$f \in C^0([0, 1])$$

$$\text{Re } \lim_{t \rightarrow 0^+} f(t) \neq \lim_{t \rightarrow 1^-} f(t)$$

potrebbero essere infiniti

$$f(t) \geq 0 \quad \forall t \in [0, 1]$$

La convergenza dell'integrale
equivale alla convergenza di entrambi
gli integrali

$$\int_0^{1/2} \frac{\ln t + |\ln t|}{t^\alpha |t-1|^{-\alpha}} dt \quad e \quad \int_{1/2}^1 \frac{\ln t + |\ln t|}{t^\alpha |1-t|^{-\alpha}} dt$$

$$\int_0^{1/2} \frac{\ln t + |\ln t|}{t^\alpha |t-1|^{-\alpha}} dt$$

Studio il comportamento di f per $t \rightarrow 0^+$

$$\frac{\ln t + \ln f(t)}{t^\alpha (t-1)^{-\alpha}} \sim \frac{t \cdot |\ln t|}{t^\alpha} = \frac{1}{t^{\alpha-1}} |\ln t| \quad \text{per } t \rightarrow 0^+$$

$$\ln t = t + o(t) \quad \text{per } t \rightarrow 0$$

$$\lim_{t \rightarrow 1} |t-1|^{-\alpha} = 1$$

$$\int_0^{1/2} \frac{|\ln t|}{t^{\alpha-1}} dt \quad \text{converge} \iff \alpha - 1 < 1 \\ \iff \alpha < 2$$

$$\int_0^{1/2} \frac{\ln t + \ln f(t)}{t^\alpha (t-1)^{-\alpha}} dt \quad \text{converge} \iff \alpha < 2 \\ \text{per il criterio esistetico} \\ \text{del confronto}$$

$$* \int_{1/2}^1 \frac{\ln t + \ln f(t)}{t^\alpha (t-1)^{-\alpha}} dt$$

Studiare il comportamento di f
per $t \rightarrow 1^+$

$$\frac{\ln t + \ln f(t)}{t^\alpha (t-1)^{-\alpha}} \sim \frac{|t-1|}{(t-1)^{-\alpha}} = \frac{1}{(t-1)^{\alpha-1}} \quad \text{per } t \rightarrow 1^+$$

$$e \int_{1/2}^1 \frac{1}{|t-1|^{\alpha-1}} dt \quad \text{converge} \iff \\ -\alpha + 1 < 1 \iff \alpha > 2$$

$$\int_{1/z}^1 \frac{\operatorname{sech} |f(z)|}{|f'(z)|^\alpha} dz \quad \text{converge} \Leftrightarrow \boxed{-2 < \alpha < 2}$$

per il criterio osintotico del confronto

$$\Rightarrow \int_0^1 \frac{\operatorname{sech} |f(z)|}{|f'(z)|^\alpha} dz \quad \text{converge} \Leftrightarrow -2 < \alpha < 2$$

Esercizio

Studiare la convergenza di

$$\int_0^{+\infty} \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx, \quad f(x) \in C^\infty([0, +\infty])$$

$f(x) \geq 0$
 $\forall x > 0$

L'integrale converge \Leftrightarrow convergono entrambi

$$\int_0^1 \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx \quad \text{e} \quad \int_1^{+\infty} \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx$$

$$\int_0^1 \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx$$

Studiamo il comportamento di f per $x \rightarrow 0^+$

$$\frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} \sim \frac{x^2}{x^\alpha} = \frac{1}{x^{\alpha-2}} \quad \text{per } x \rightarrow 0^+$$

$$e \int_0^1 \frac{1}{x^{\alpha-2}} dx \text{ converge} \Leftrightarrow \alpha - 2 < 1 \\ \Leftrightarrow \alpha < 3$$

$$\int_0^1 \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx \text{ converge} \Leftrightarrow \boxed{\alpha < 3}$$

per il criterio osintotico del confronto

$$\int_1^{+\infty} \frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} dx$$

Studiamo il comportamento di f per
 $x \rightarrow +\infty$

$$\frac{\operatorname{sech} x^2}{x^\alpha e^{\alpha(x^2+x)}} \sim \frac{e^{-x^2}}{x^\alpha e^{\alpha(x^2+x)}} \quad \text{per } x \rightarrow +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{\operatorname{sech} x}{e^x} = \frac{1}{2}$$

$$\lim_{x \rightarrow +\infty} \frac{e^{\alpha(x^2+x)}}{e^{\alpha x^2}} = \lim_{x \rightarrow +\infty} e^{\alpha x} = \begin{cases} +\infty & \text{se } \alpha > 0 \\ 1 & \text{se } \alpha = 0 \\ 0 & \text{se } \alpha < 0 \end{cases}$$

$f \sim g$ per $x \rightarrow x_0$ se $\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = l$,

$l \in \mathbb{R}, l \neq 0$

$$\frac{\sinh x^2}{x^\alpha e^{\alpha(x^2+x)}} \sim \frac{e^{(1-\alpha)x^2-\alpha x}}{x^\alpha} \quad \text{per } x \rightarrow +\infty$$

- Se $1-\alpha > 0$ ($\alpha < 1$)

$$\lim_{x \rightarrow +\infty} \frac{e^{(1-\alpha)x^2-\alpha x}}{x^\alpha} = +\infty$$

$\Rightarrow l^1$ integrale diverge

- Se $1-\alpha = 0$ ($\alpha = 1$)

$$\frac{\sinh x^2}{x e^{x^2+x}} \sim \frac{e^{-x}}{x} \quad \text{per } x \rightarrow +\infty$$

$\int_1^{+\infty} \frac{e^{-x}}{x} dx$ converge

$$\Rightarrow \int_1^{+\infty} \frac{\sinh x^2}{x^\alpha e^{\alpha(x^2+x)}} dx \quad \text{converge per } \alpha = 1$$

- $1-\alpha < 0$ ($\alpha > 1$)

$$\frac{e^{(1-\alpha)x^2-\alpha x}}{x^\alpha} = \frac{e^{(1-\alpha)x^2}}{x^\alpha} \cdot e^{-\alpha x}$$

definitive
tendre per $x \rightarrow +\infty$

o per $x \rightarrow +\infty$

$$e \int_1^{+\infty} e^{-\alpha x} dx \quad \text{converge per } \alpha > 1$$

Oppure,

$$e^{(1-\alpha)x^2-\alpha x} \leq 1 \Rightarrow \frac{e^{(1-\alpha)x^2-\alpha x}}{x^\alpha} \leq \frac{1}{x^\alpha}$$

$$e \int_1^{+\infty} \frac{1}{x^\alpha} dx \quad \text{converge per } \alpha > 1$$

$$\int_1^{+\infty} \frac{\sinh x^2}{x^\alpha e^{\alpha(x^2+x)}} dx \quad \text{converge} \iff$$

$\boxed{\alpha \geq 1}$

$$\int_0^{+\infty} \frac{\sinh x^2}{x^\alpha e^{\alpha(x^2+x)}} dx \quad \text{converge} \iff$$

$1 \leq \alpha < 3$

Esercizio

Trovare per quali $\alpha, \beta \in \mathbb{R}$ converge

$$\int_0^{+\infty} \frac{\operatorname{erctan}^\alpha x}{x^\beta} dx$$

$$\int_0^{+\infty} \frac{\operatorname{erctan}^\alpha x}{x^\beta} dx \quad \text{converge} \iff$$

convergono entrambi

$$\int_0^2 \frac{\operatorname{erctan}^\alpha x}{x^\beta} dx \quad \text{e} \quad \int_2^{+\infty} \frac{\operatorname{erctan}^\alpha x}{x^\beta} dx$$

$$\cdot \int_0^2 \frac{\operatorname{erctan}^\alpha x}{x^\beta} dx$$

Per $x \rightarrow 0^+$

$$\frac{(\operatorname{erctan} x)^\alpha}{x^\beta} \sim \frac{x^\alpha}{x^\beta} = \frac{1}{x^{\beta-\alpha}}$$

$$\int_0^2 \frac{1}{x^{\beta-\alpha}} dx \text{ converge} \Leftrightarrow \beta - \alpha < 1$$

$$\Rightarrow \int_0^2 \frac{(\operatorname{erfc} x)^{\alpha}}{x^{\beta}} dx \text{ converge} \Leftrightarrow \boxed{\beta - \alpha < 1}$$

per il criterio asintotico del confronto

$$\bullet \int_2^{+\infty} \frac{(\operatorname{erfc} x)^{\alpha}}{x^{\beta}} dx$$

Per $x \rightarrow +\infty$

$$\frac{(\operatorname{erfc} x)^{\alpha}}{x^{\beta}} \sim \frac{1}{x^{\beta}} \quad e \int_2^{+\infty} \frac{1}{x^{\beta}} dx \text{ converge} \\ \Leftrightarrow \beta > 1$$

$$\int_2^{+\infty} \frac{(\operatorname{erfc} x)^{\alpha}}{x^{\beta}} dx \text{ converge} \Leftrightarrow \boxed{\beta > 1}$$

per il criterio asintotico del confronto

$$\Rightarrow \int_0^{+\infty} \frac{(\operatorname{erfc} x)^{\alpha}}{x^{\beta}} dx \text{ converge} \Leftrightarrow$$

$$\beta > 1 \quad e \quad \beta - \alpha < 1$$

$$\Leftrightarrow 1 < \beta < \alpha + 1$$