

(1) Determine if the following integral is proper or improper.

$$\int_0^{\pi/2} \frac{\sin x}{1-\cos x} dx$$

Recall an integral is improper if the bound(s) have an infinity ($\pm\infty$) or if the integrand is undefined in the interval of the bounds.

So no ' ∞ ', implies we need to check the second case, i.e. Is $\frac{\sin x}{1-\cos x}$ defined on the interval $[0, \frac{\pi}{2}]$?

A fraction is undefined when the denominator = 0.

$$1 - \cos x = 0$$

$$1 = \cos x$$

$$x = 0, 2\pi, \dots$$

Since 0 is in $[0, \frac{\pi}{2}]$, we have an improper integral.

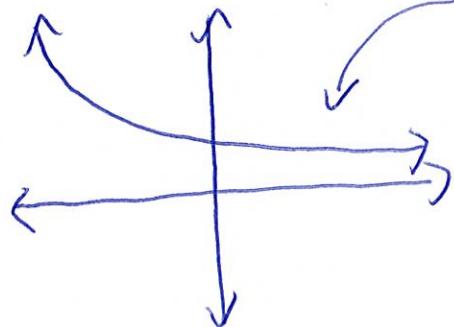
Answer: Improper, since the integrand is undefined at 0.

(2) Evaluate the following integral:

$$\int_0^\infty e^{-3x} dx$$

$$\begin{aligned}\int_0^\infty e^{-3x} dx &= \lim_{N \rightarrow \infty} \int_0^N e^{-3x} dx \\ &= \lim_{N \rightarrow \infty} \left(-\frac{1}{3} e^{-3x} \Big|_0^N \right) \\ &= \lim_{N \rightarrow \infty} \left(-\frac{1}{3} e^{-3N} + \frac{1}{3} e^{-3(0)} \right) \\ &= \lim_{N \rightarrow \infty} \left(-\frac{1}{3} e^{-3N} + \frac{1}{3} \right)\end{aligned}$$

Recall the graph of e^{-3x}



So as $x \rightarrow \infty$, $e^{-3x} \rightarrow 0$
i.e. $N \rightarrow \infty$, $e^{-3N} \rightarrow 0$

$$\text{Hence } \int_0^\infty e^{-3x} dx = -\frac{1}{3} \cdot 0 + \frac{1}{3} = \frac{1}{3}$$

Answer: $\frac{1}{3}$