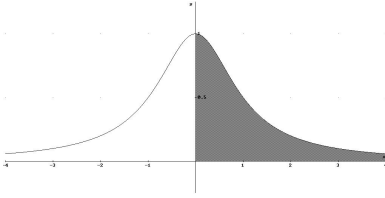


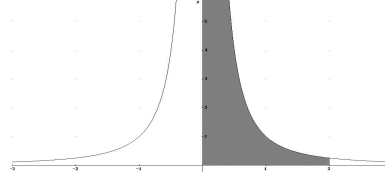
## Improper Integrals

The upper limit of integration is infinity.



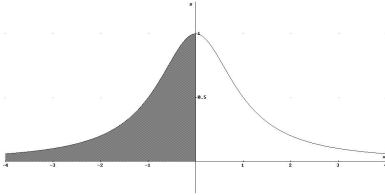
$$\begin{aligned} \int_0^{\infty} \frac{1}{x^2+1} dx &= \lim_{b \rightarrow \infty} \int_0^b \frac{1}{x^2+1} dx \\ &= \lim_{b \rightarrow \infty} \arctan(x) \Big|_0^b \\ &= \lim_{b \rightarrow \infty} \arctan(b) - \arctan(0) \\ &= \frac{\pi}{2} \end{aligned}$$

The integrand is undefined at the lower limit of integration.



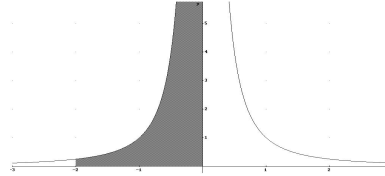
$$\begin{aligned} \int_0^2 \frac{1}{x^2} dx &= \lim_{a \rightarrow 0^+} \int_a^2 \frac{1}{x^2} dx \\ &= \lim_{a \rightarrow 0^+} \left. \frac{-1}{x} \right|_a^2 \\ &= \lim_{a \rightarrow 0^+} \frac{-1}{2} + \frac{1}{a} \\ &= \infty \end{aligned}$$

The lower limit of integration is negative infinity.



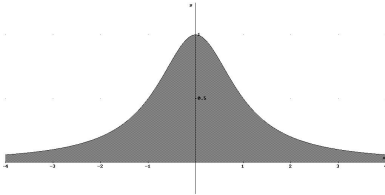
$$\begin{aligned} \int_{-\infty}^0 \frac{1}{x^2+1} dx &= \lim_{a \rightarrow -\infty} \int_a^0 \frac{1}{x^2+1} dx \\ &= \lim_{a \rightarrow -\infty} \arctan(x) \Big|_a^0 \\ &= \lim_{a \rightarrow -\infty} \arctan(0) - \arctan(a) \\ &= \frac{\pi}{2} \end{aligned}$$

The integrand is undefined at the upper limit of integration.



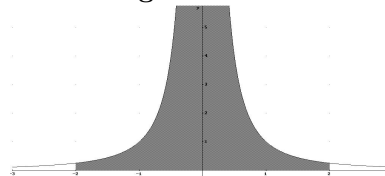
$$\begin{aligned} \int_{-2}^0 \frac{1}{x^2} dx &= \lim_{b \rightarrow 0^-} \int_{-2}^b \frac{1}{x^2} dx \\ &= \lim_{b \rightarrow 0^-} \left. \frac{-1}{x} \right|_{-2}^b \\ &= \lim_{b \rightarrow 0^-} \frac{-1}{b} + \frac{1}{2} \\ &= \infty \end{aligned}$$

Both limits of integration are infinite.



$$\begin{aligned} \int_{-\infty}^{\infty} \frac{1}{x^2+1} dx &= \int_{-\infty}^0 \frac{1}{x^2+1} dx + \int_0^{\infty} \frac{1}{x^2+1} dx \\ &= \lim_{a \rightarrow -\infty} \int_a^0 \frac{1}{x^2+1} dx + \lim_{b \rightarrow \infty} \int_0^b \frac{1}{x^2+1} dx \\ &= \frac{\pi}{2} + \frac{\pi}{2} \\ &= \pi \end{aligned}$$

The integrand is undefined in between the limits of integration.



$$\begin{aligned} \int_{-2}^2 \frac{1}{x^2} dx &= \int_{-2}^0 \frac{1}{x^2} dx + \int_0^2 \frac{1}{x^2} dx \\ &= \lim_{b \rightarrow 0^-} \int_{-2}^b \frac{1}{x^2} dx + \lim_{a \rightarrow 0^+} \int_a^2 \frac{1}{x^2} dx \\ &= \infty \end{aligned}$$