

M192

Lect #10

9-28-11

2nd P.F. example

most general proper fraction

$$\int \frac{2x-1}{x^3(x+4)} dx \quad \left| \quad \frac{2x-1}{x^3(x+4)} = \frac{(Ax^2+Bx+C)(x+4)}{x^3(x+4)} + \frac{Dx \cdot x^3}{x+4 \cdot x^3} \right.$$

$$= \frac{(Ax^2+Bx+C)(x+4) + Dx^3}{x^3(x+4)}$$

$$2x-1 = (Ax^2+Bx+C)(x+4) + Dx^3$$

$$x = -4$$

$$x = 0$$

$$x = 1$$

$$x = 2$$

$$\int \left(\frac{A}{x} + \frac{B}{x^2} + \frac{C}{x^3} + \frac{D}{x+4} \right) dx$$

$$A \ln|x| + B \frac{x^{-1}}{-1} + C \frac{x^{-2}}{-2} + D \ln|x+4|$$

3rd P.F. example

p2

$$\int \frac{x+5}{(x-3)(x^2+9)} dx = \int \left(\frac{A}{x-3} + \frac{Bx+C}{x^2+9} \right) dx$$

$$x=3$$

$$x=0$$

$$x=1$$

4th P.F. example

Assumed Ax^2+Bx+C

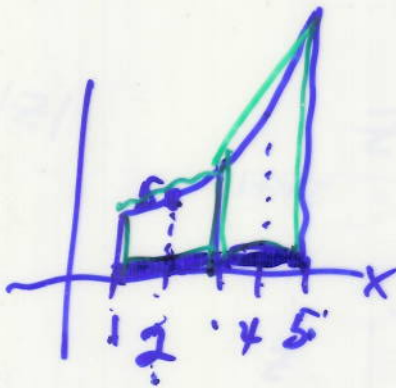
$$\int \frac{7}{(x-6)^3 x} = \frac{A(x-6)^2 + B(x-6) + C}{(x-6)^3} + \frac{D}{x}$$

Numerical Integration

We need a table

① If $f(x) = x^2 + 1$
on $[1, 5]$

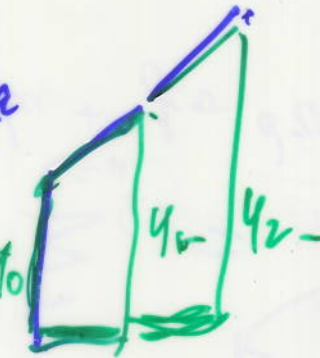
$n = 2$ intervals



$$\frac{5-1}{2} = \frac{b-a}{n}$$

$$2 = h$$

$$2 = \Delta x$$



MP	EP	Y	MP	TR	SR
	1	2		y_0	y_0
2	2	5 ← y_1			y_1
3	3	10		y_i	y_2
4	4	17 ← y_2			y_3
	5	26		y_2	y_4

1 2 2 2 2 ... 2 1

$$M_2 = \Delta x (1y_1 + 1y_2)$$

$$T_2 = \Delta x \left(\frac{y_0 + y_1}{2} + \frac{y_1 + y_2}{2} \right) = \frac{\Delta x}{2} (y_0 + 2y_1 + 1y_2)$$

$$T_6 = \frac{\Delta x}{2} (1y_0 + 2y_1 + 2y_2 + 2y_3 + 2y_4 + 2y_5 + 1y_6)$$

new & smaller

$$S_4 = \frac{\Delta x}{3} (1y_0 + 4y_1 + 2y_2 + 4y_3 + 1y_4)$$

$$S_8 = \frac{\Delta x}{3} (1y_0 + 4y_1 + 2y_2 + 4y_3 + 2y_4 + 4y_5 + 2y_6 + 4y_7 + 1y_8)$$

$$S_4 = \frac{2M_2 + 1T_2}{3}$$

Use Simpson's Rule to find an approximation for the integral of $f(x)$ on $[10, 30] = [a, b]$ defined by this table $n=10$ intervals

x	y
10	3
12	4 -
14	5
16	4 -
18	4
20	3 -
22	2
24	2 -
26	2
28	3 -
30	5

$$\int_{10}^{30} f(x) dx$$

$$h = \Delta x = \frac{30-10}{10} = \frac{20}{10} = 2$$

$$S_{10} = \frac{\Delta x}{3} (y_0 + 4y_1 + 2y_2 \text{ etc } 4y_9 + 14y_{10})$$

$$= \frac{2}{3} [3 + 16 + 10 + 16 + 8 + 12 + 4 + 8 + 4 + 12 + 5]$$

$$= \frac{2}{3} [3 + 5 + 4(16) + 2(13)]$$

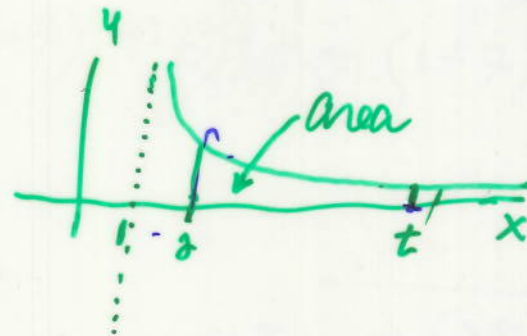
$$= \frac{2}{3} [8 + 64 + 26]$$

$$= \frac{2}{3} (98) = 65\frac{1}{3}$$

Improper Integrals

- ① Infinite limits
- ② Infinite integrand

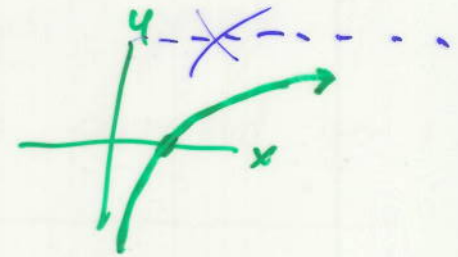
$$\textcircled{1} \int_2^{\infty} \frac{1}{x-1} dx$$



$$= \lim_{t \rightarrow \infty} \int_2^t \frac{1}{x-1} dx$$

$$\begin{aligned} u &= x-1 \\ du &= dx \end{aligned} \quad \int \frac{du}{u} = \ln|u|$$

$$= \lim_{t \rightarrow \infty} \ln|x-1| \Big|_2^t$$



$$= \lim_{t \rightarrow \infty} \left[\ln(t-1) - \ln(2-1) \right]$$

$$= \infty$$

We write $\int_2^{\infty} \frac{1}{x-1} dx$ diverges (to infinity)

We say the improper integral diverges

$$\textcircled{2} \int_1^5 \frac{1}{x-1} dx$$

$$= \lim_{t \rightarrow 1^+} \int_t^5 \frac{1}{x-1} dx$$

• bad spot for $\frac{1}{x-1}$

$$= \lim_{t \rightarrow 1^+} \left[\ln(x-1) \right]_t^5$$

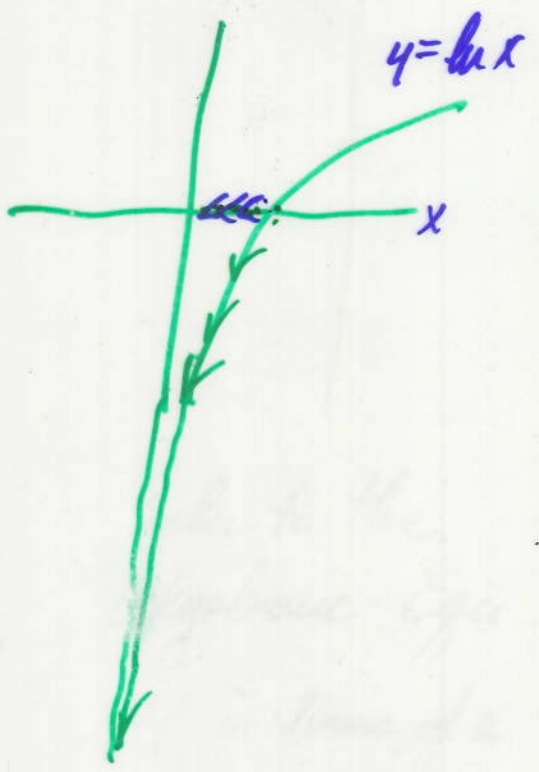
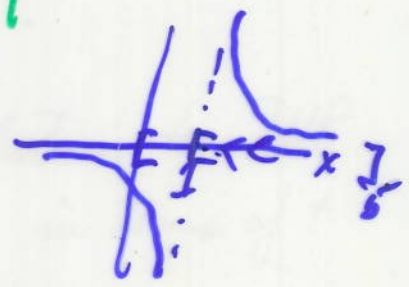
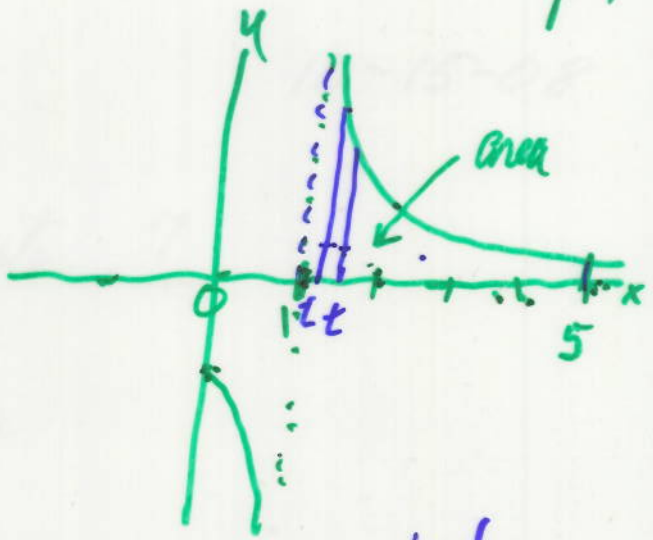
$$= \lim_{t \rightarrow 1^+} \left[\ln(5-1) - \ln(t-1) \right]$$

$$= 1.4 - \lim_{t \rightarrow 1^+} \ln(t-1)$$

$$= 1.4 \Rightarrow (\text{large \& neg})$$

$$= \infty$$

We conclude that
the improper integral
diverges



$$\int_1^6 \frac{2}{(x-4)^3} dx = \int_1^4 \frac{2}{(x-4)^3} dx + \int_4^6 \frac{2}{(x-4)^3} dx$$

↑
bad @
x=4

↑
work
one side
at a time

$$= \lim_{t \rightarrow 4} \int_1^t \frac{2}{(x-4)^3} dx$$

$$|E_s| \leq EB_s \stackrel{\text{def}}{=} \frac{K(b-a)^5}{180 n^4} \quad \text{where} \quad n=6$$

say $n=6$

$$K = \max_{a \leq x \leq b} |f^{(4)}(x)|$$

Example

$$f(x) = e^{2x}$$

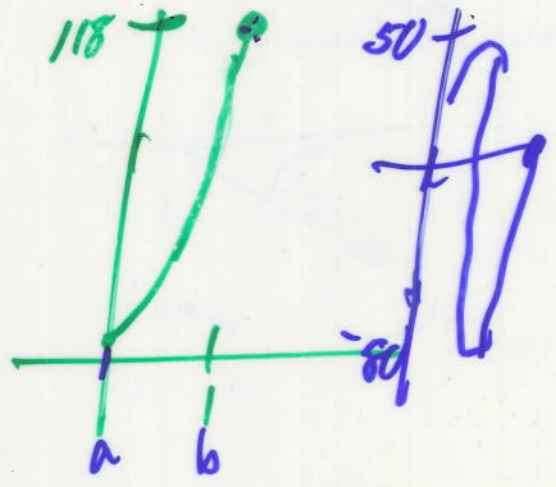
$$f'(x) = 2e^{2x}$$

$$f''(x) = 4e^{2x}$$

$$f'''(x) = 8e^{2x}$$

$$f^{(4)}(x) = 16e^{2x}$$

on $[0, 1]$



$$K = 120 \approx 118$$

$$E_s \leq EB_s = \frac{120(1-0)^5}{180 \cdot 6^4} = 5.1 \times 10^{-4} = .00052$$