

Calculating Arc length

Example: Find the length of the curve $y = x^2 - \frac{1}{8} \ln(x)$
for $1 \leq x \leq 2$.

Solⁿ: The length is

$$\begin{aligned} & \int_1^2 \sqrt{1 + \left(2x - \frac{1}{8x}\right)^2} dx \\ &= \int_1^2 \sqrt{1 + 4x^2 - \frac{1}{2} + \frac{1}{64x^2}} dx \\ &= \int_1^2 \sqrt{4x^2 + \frac{1}{2} + \frac{1}{64x^2}} dx = \int_1^2 \sqrt{\left(2x + \frac{1}{8x}\right)^2} dx \\ &= \int_1^2 \left(2x + \frac{1}{8x}\right) dx = \left[x^2 + \frac{1}{8} \ln(x) \right]_1^2 = 4 + \frac{1}{8} \ln(2) - (1 + 0) \\ &= 3 + \frac{1}{8} \ln(2) \end{aligned}$$

Example: Find the length of $y = \frac{2}{3} (x-1)^{3/2}$ for $1 \leq x \leq 4$.

Solⁿ: $y' = (x-1)^{1/2}$, so the length is

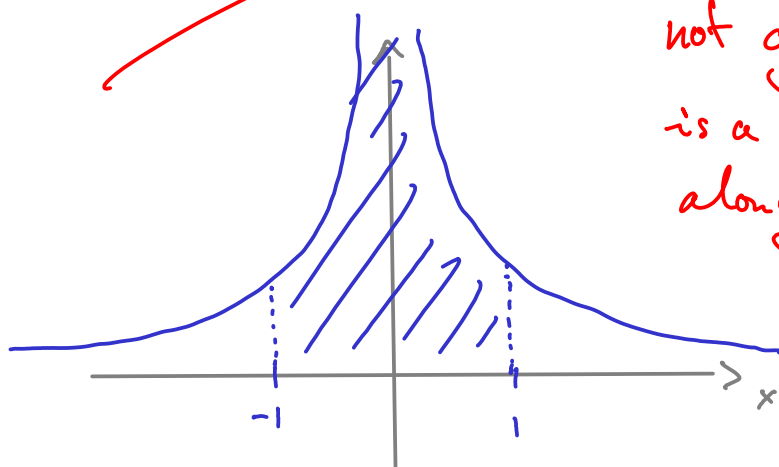
$$\int_1^4 \sqrt{1 + (x-1)} dx = \int_1^4 \sqrt{x} dx = \left[\frac{2}{3} x^{3/2} \right]_1^4 = \frac{16}{3} - \frac{2}{3} = \frac{14}{3}$$

Improper Integrals

An integral in which one or both boundaries are infinite or discontinuities of the function to be integrated are called improper. They may or may not exist.

Problem: Find the area under the graph of $f(x) = \frac{1}{x^2}$ between $-1 \leq x \leq 1$.

Fine, we calculate $\int_{-1}^1 \frac{1}{x^2} dx = \left[-\frac{1}{x} \right]_{-1}^1 = -1 - 1 = -2$.



not good! There is a discontinuity along the way.

Solution: Take $\int_{\epsilon}^1 \frac{1}{x^2} dx$ then let $\epsilon \rightarrow 0$, $\epsilon > 0$.

$$\int_{\epsilon}^1 \frac{1}{x^2} dx = \left[-\frac{1}{x} \right]_{\epsilon}^1 = -1 + \frac{1}{\epsilon} \xrightarrow{\epsilon \rightarrow 0} \infty$$

Conclusion: Even half the area is not finite!

Another example: What about the area under $y = \frac{1}{x^2}$ between 1 and ∞ ?

Idea: Calculate $\int_1^L \frac{1}{x^2} dx$ and then let $L \rightarrow \infty$.

$$\int_1^L \frac{1}{x^2} dx = \left[-\frac{1}{x} \right]_1^L = -\frac{1}{L} + 1 \xrightarrow{L \rightarrow \infty} 1$$

Convention: We write $\int_a^\infty f(x) dx$ or $\int_{-\infty}^b f(x) dx$

or even $\int_{-\infty}^\infty f(x) dx$ in order to shorten

$$\lim_{L \rightarrow \infty} \int_a^L f(x) dx, \quad \lim_{L \rightarrow -\infty} \int_{-\infty}^b f(x) dx \quad \text{or} \quad \lim_{L \rightarrow \infty} \int_{-L}^L f(x) dx.$$

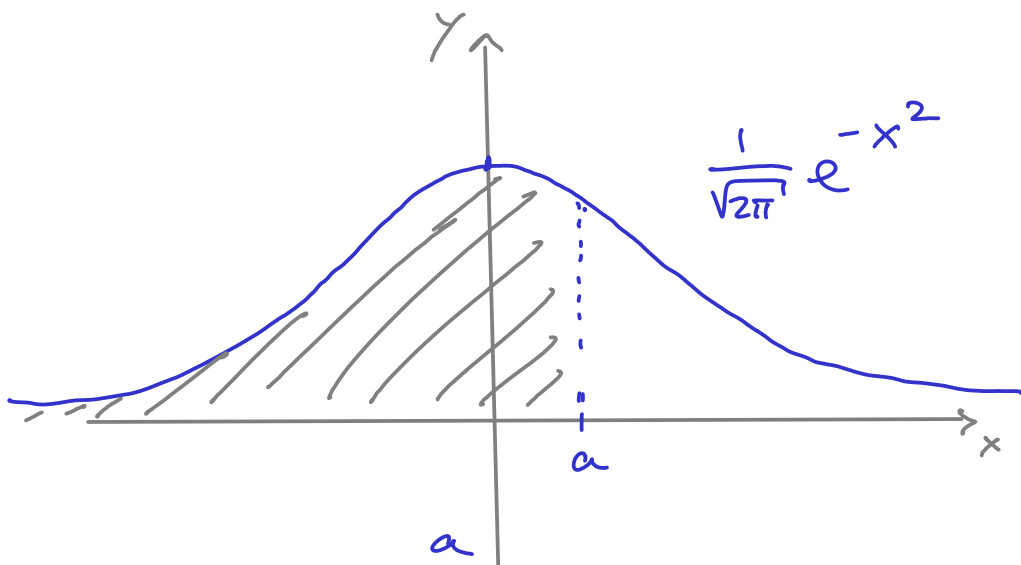
Note: Being a limit, these integrals may not exist.

Example: $\int_1^\infty \frac{1}{x} dx = \left[\ln(x) \right]_1^\infty = \lim_{L \rightarrow \infty} \ln(L) - 0$

does not exist.

Example: $\int_{-\infty}^0 e^x dx = [e^x]_{-\infty}^0 = 1 - \lim_{L \rightarrow -\infty} e^L = 1$

In probability a density function $f: \mathbb{R} \rightarrow \mathbb{R}$ is a function with $\int_{-\infty}^{\infty} f(x) dx = 1$.



$$P(x \leq a) = \int_{-\infty}^a f(x) dx$$