Assignment # 9. Due Mar. 24, 17:00

Problem 1. Is the following (improper) integral convergent?

a.
$$\int_{1}^{\infty} \frac{\arctan x}{x^2} dx$$
 b. $\int_{0}^{1} \frac{\sin x}{x^2} dx$

Problem 2. Find the following integral (or explain why it does not exist)

a.
$$\int_0^1 \ln x \, dx$$
 b. $\int_0^1 \frac{1}{\sqrt{1-x^2}} \, dx$ **c.** $\int_{-1}^1 \frac{1}{x^2} \, dx$

Problem 3. Let $a \in \mathbb{R}$. Let f, g be non-negative functions defined on $[a, \infty)$. Assume that for every $b \in [a, \infty)$ the functions f, g are bounded and integrable on [a, b]. Assume also that

$$\lim_{x \to \infty} \frac{f(x)}{g(x)} = L < \infty \qquad \text{and} \qquad \int_a^\infty g(x) \ dx \text{ is convergent.}$$

Prove that

$$\int_{a}^{\infty} f(x) \ dx$$
 is convergent.