

Nevlastní integrál

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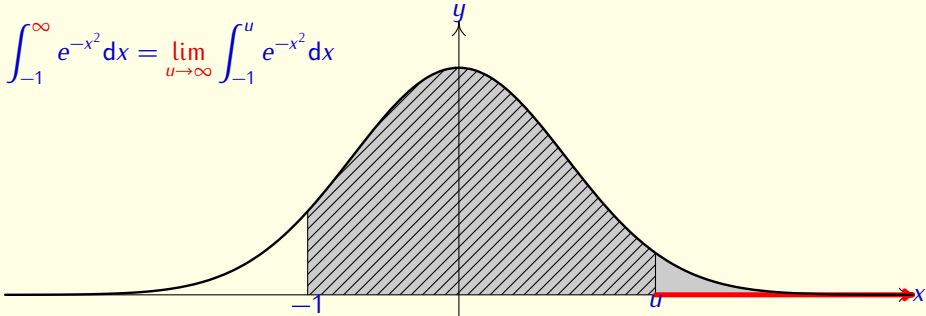
1 Nevlastní integrál

Nevlastní integrál je rozšířením pojmu Riemannova integrálu. Riemannův integrál je definovaný pouze pro *ohraničené* funkce a *konečné* obory integrace.

Body, ve kterých funkce není ohraničená a nevlastní body $\pm\infty$ budeme souhrnně nazývat *singulárními body*.

Integrál $\int_a^b f(x) dx$ nazýváme nevlastní, pokud alespoň jedno z čísel a , b je rovno $\pm\infty$, nebo funkce $f(x)$ *není ohraničená* na *uzavřeném* intervalu $[a, b]$ (tj. alespoň v jednom bodě intervalu funkce má singulární bod - nemusí jít vždy o body a nebo b , ale singulární bod může být i uvnitř intervalu).

$$\int_{-1}^{\infty} e^{-x^2} dx = \lim_{u \rightarrow \infty} \int_{-1}^u e^{-x^2} dx$$

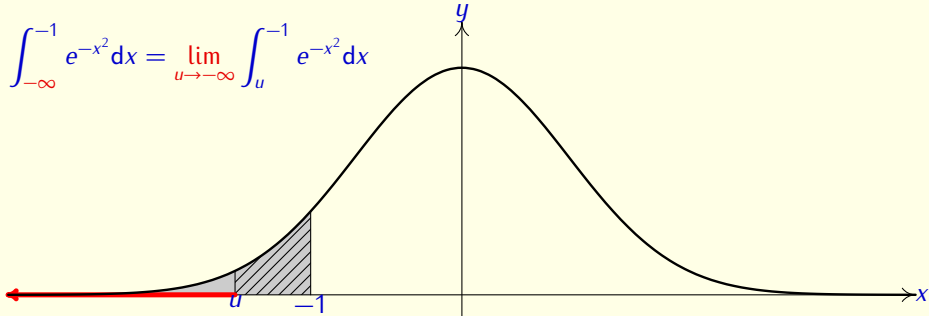


Definice. Necht' $b \in \mathbb{R} \cup \{+\infty\}$ a necht' funkce $f(x)$ je integrovatelná na každém intervalu $[a, u]$, kde $a < u < b$. Dále necht' buď platí $b = \infty$ nebo necht' $f(x)$ není ohraničená v okolí bodu b . Existuje-li vlastní limita $\lim_{u \rightarrow b^-} \int_a^u f(x) dx = B$, říkáme

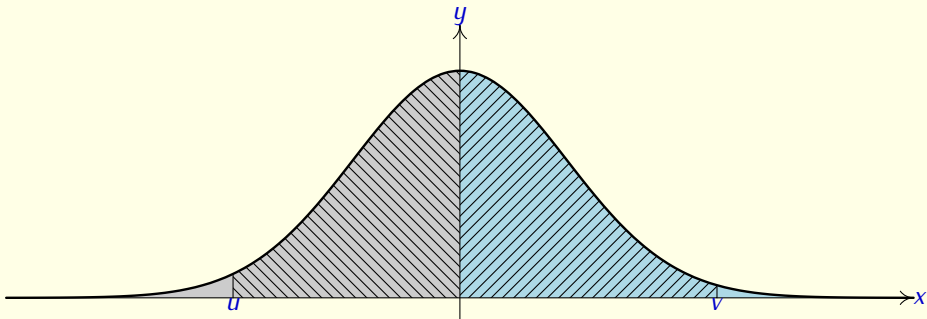
že *nevlastní integrál konverguje* a píšeme $\int_a^b f(x) dx = B$. Pokud limita neexistuje,

nebo je nevlastní, říkáme, že integrál $\int_a^b f(x) dx$ *diverguje*.

$$\int_{-\infty}^{-1} e^{-x^2} dx = \lim_{u \rightarrow -\infty} \int_u^{-1} e^{-x^2} dx$$



Definice. Necht' $a \in \mathbb{R} \cup \{-\infty\}$ a necht' funkce $f(x)$ je integrovatelná na každém intervalu $[u, b]$, kde $a < u < b$. Dále necht' buď platí $a = -\infty$ nebo necht' $f(x)$ není ohraničená v okolí bodu a . Existuje-li vlastní limita $\lim_{u \rightarrow a^+} \int_u^b f(x) dx = A$, říkáme že *nevlastní integrál konverguje* a píšeme $\int_a^b f(x) dx = A$. Pokud limita neexistuje, nebo je nevlastní, říkáme, že integrál $\int_a^b f(x) dx$ *diverguje*.



$$\begin{aligned}
 \int_{-\infty}^{\infty} e^{-x^2} dx &= \int_{-\infty}^0 e^{-x^2} dx + \int_0^{\infty} e^{-x^2} dx \\
 &= \lim_{u \rightarrow -\infty} \int_u^0 e^{-x^2} dx + \lim_{v \rightarrow \infty} \int_0^v e^{-x^2} dx
 \end{aligned}$$

Pokud singulární bod leží uvnitř intervalu (a, b) , $a, b \in \mathbb{R} \cup \{\pm\infty\}$, nebo pokud jsou singulárními body obě meze, rozdělíme interval přes který integrujeme na několik podintervalů opakovaným využitím aditivity Riemannova integrálu vzhledem k mezím a integrujeme na každém intervalu samostatně.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

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$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

Použijeme definici nevlastního integrálu a rozepíšeme jej jako limitu Riemannova integrálu.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx =$$

Pro výpočet neurčitého integrálu rozložíme na parciální zlomky.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx = \ln x - \frac{1}{2} \ln(x^2 + 1)$$

Užijeme základní vzorce a pravidla pro integraci.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx = \ln x - \frac{1}{2} \ln(x^2 + 1)$$

$$\int_1^u \frac{1}{x(x^2 + 1)} dx = \ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2)$$

Vypočteme Riemannův integrál pomocí Newtonovy–Leibnizovy věty.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx = \ln x - \frac{1}{2} \ln(x^2 + 1)$$

$$\int_1^u \frac{1}{x(x^2 + 1)} dx = \ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2)$$

$$I = \lim_{u \rightarrow \infty} \left[\ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2) \right]$$

Nyní užitíme limitní přechod $u \rightarrow \infty$.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx = \ln x - \frac{1}{2} \ln(x^2 + 1)$$

$$\int_1^u \frac{1}{x(x^2 + 1)} dx = \ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2)$$

$$I = \lim_{u \rightarrow \infty} \left[\ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2) \right] =$$

$$= \frac{1}{2} \ln 2 + \frac{1}{2} \ln \left(\lim_{u \rightarrow \infty} \frac{u^2}{u^2 + 1} \right) = \frac{1}{2} \ln 2 + \frac{1}{2} \ln 1 = \frac{1}{2} \ln 2.$$

- Výraz je typu $\infty - \infty$.
- Sečtením logaritmů převedeme na logaritmus podílu, se kterým se lépe zachází.

Integrujte $\int_1^{\infty} \frac{1}{x(x^2 + 1)} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x(x^2 + 1)} dx$$

$$\int \frac{1}{x(x^2 + 1)} dx = \int \frac{1}{x} - \frac{x}{x^2 + 1} dx = \ln x - \frac{1}{2} \ln(x^2 + 1)$$

$$\int_1^u \frac{1}{x(x^2 + 1)} dx = \ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2)$$

$$I = \lim_{u \rightarrow \infty} \left[\ln u - \frac{1}{2} \ln(u^2 + 1) + \frac{1}{2} \ln(2) \right] =$$

$$= \frac{1}{2} \ln 2 + \frac{1}{2} \ln \left(\lim_{u \rightarrow \infty} \frac{u^2}{u^2 + 1} \right) = \frac{1}{2} \ln 2 + \frac{1}{2} \ln 1 = \frac{1}{2} \ln 2.$$

Integrál konverguje, jeho hodnota je $I = \frac{1}{2} \ln 2$.

Integrujte $\int_2^{\infty} \frac{1}{x \ln x} dx$.

Rozepíšeme

$$I = \lim_{u \rightarrow \infty} \int_2^u \frac{1}{x \ln x} dx.$$

Neurčitý integrál splňuje

$$\int \frac{1}{x \ln x} dx = \int \frac{\frac{1}{x}}{\ln x} dx = \ln |\ln x|$$

a proto

$$I = \int_2^{\infty} \frac{1}{x \ln x} dx = \lim_{u \rightarrow \infty} \int_2^u \frac{1}{x \ln x} dx = \lim_{u \rightarrow \infty} [\ln |\ln u| - \ln |\ln 2|] = \infty$$

a nevlastní integrál tedy diverguje.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

použijeme definici nevlastního integrálu.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx$$

Vypočteme neurčitý integrál.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx$$

$$x + 1 = t^2$$

Substitucí odstraníme odmocninu.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx$$

$$\begin{aligned} x + 1 &= t^2 \\ x &= t^2 - 1 \end{aligned}$$

Vypočteme $x \dots$

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx$$

$$\begin{aligned}x + 1 &= t^2 \\x &= t^2 - 1 \\dx &= 2t dt\end{aligned}$$

... a odsud nalezneme vztah mezi diferenciály.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx \quad \boxed{\begin{array}{l} x+1 = t^2 \\ x = t^2 - 1 \\ dx = 2t dt \end{array}} = \int \frac{1}{(t^2 - 1)t} 2t dt$$

Dosadíme substituci. . .

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx \quad \boxed{\begin{array}{l} x+1 = t^2 \\ x = t^2 - 1 \\ dx = 2t dt \end{array}} = \int \frac{1}{(t^2 - 1)t} 2t dt = \int \frac{2}{t^2 - 1} dt$$

... a upravíme.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx \quad \boxed{\begin{array}{l} x+1 = t^2 \\ x = t^2 - 1 \\ dx = 2t dt \end{array}} = \int \frac{1}{(t^2-1)t} 2t dt = \int \frac{2}{t^2-1} dt = \ln \frac{t-1}{t+1}$$

Rozložíme na parciální zlomky (zde přeskočeno) a zintegrujeme.

$$\begin{aligned} \int \frac{2}{t^2-1} dt &= \int \frac{1}{t-1} - \frac{1}{t+1} dt = \ln|t-1| - \ln|t+1| \\ &= \ln \frac{|t-1|}{|t+1|} = \ln \frac{t-1}{t+1} \end{aligned}$$

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx \quad \boxed{\begin{array}{l} x+1 = t^2 \\ x = t^2 - 1 \\ dx = 2t dt \end{array}} = \int \frac{1}{(t^2-1)t} 2t dt = \int \frac{2}{t^2-1} dt = \ln \frac{t-1}{t+1}$$
$$= \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

Dosadíme substituci a vrátíme se tak zpět k proměnné x .

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx$$

Užijeme primitivní funkci k výpočtu určitého integrálu.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u$$

Newtonova–Leibnizova formule.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

Určitý integrál.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$I = -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1}$$

Nevlastní integrál je limitou určitého integrálu.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$\begin{aligned} I &= -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \\ &= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \right) \end{aligned}$$

Užijeme větu o limitě funkce se spojitou vnější složkou.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$I = -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1}$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \right) = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{(\sqrt{u+1})'}{(\sqrt{u+1})'} \right)$$

Vnitřní složka je neurčitý výraz typu $\frac{\infty}{\infty}$ a lze použít l'Hospitalovo pravidlo.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$I = -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1}$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \right) = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{(\sqrt{u+1})'}{(\sqrt{u+1})'} \right)$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln 1$$

Čitatel a jmenovatel se zkrátí.

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$I = -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1}$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \right) = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{(\sqrt{u+1})'}{(\sqrt{u+1})'} \right)$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln 1 = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1}$$

$$\ln 1 = 0$$

Integrujte $\int_1^{\infty} \frac{1}{x\sqrt{x+1}} dx$.

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{1}{x\sqrt{x+1}} dx$$

$$\int \frac{1}{x\sqrt{x+1}} dx = \ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1}$$

$$\int_1^u \frac{1}{x\sqrt{x+1}} dx = \left[\ln \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} \right]_1^u = \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} - \ln \frac{\sqrt{2}-1}{\sqrt{2}+1}$$

$$I = -\ln \frac{\sqrt{2}-1}{\sqrt{2}+1} + \lim_{u \rightarrow \infty} \ln \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1}$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{\sqrt{u+1}-1}{\sqrt{u+1}+1} \right) = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln \left(\lim_{u \rightarrow \infty} \frac{(\sqrt{u+1})'}{(\sqrt{u+1})'} \right)$$

$$= \ln \frac{\sqrt{2}+1}{\sqrt{2}-1} + \ln 1 = \ln \frac{\sqrt{2}+1}{\sqrt{2}-1}$$

Problém je vyřešen, integrál konverguje.

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

Použijeme definici nevlastního integrálu. Singulárním bodem je $+\infty$.

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

Nejdříve vypočteme neurčitý integrál.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$-x^2 = t$$

Složená funkce “volá” po substituci $(-x^2)$.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

Nalezneme vztah mezi diferenciály. Všimněme si, že diferenciál nalevo vychází $x dx$, což v integrálu přesně potřebujeme.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx \quad \begin{array}{l} -x^2 = t \\ -2x dx = dt \\ x dx = -\frac{1}{2} dt \end{array} = -\frac{1}{2} \int e^t dt$$

Dosadíme substituci.

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t$$

Vypočteme integrál.

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

Zpětná substituce zařídí návrat k proměnné x .

Integrujte $I = \int_0^{\infty} x e^{-x^2} dx$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx$$

Vypočítáme určitý integrál.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u$$

Neučítý integrál známe a můžeme použít Newtonovu-Leibnizovu větu.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right)$$

Dosadíme meze.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right) = -\frac{1}{2} e^{-u^2} + \frac{1}{2}$$

Upravíme.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right) = -\frac{1}{2} e^{-u^2} + \frac{1}{2}$$

$$I = \frac{1}{2} - \lim_{u \rightarrow \infty} \frac{1}{2} e^{-u^2}$$

Nevlastní integrál je (podle definice) limitou určitého integrálu.

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx \quad \begin{array}{l} -x^2 = t \\ -2x dx = dt \\ x dx = -\frac{1}{2} dt \end{array} = -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right) = -\frac{1}{2} e^{-u^2} + \frac{1}{2}$$

$$I = \frac{1}{2} - \lim_{u \rightarrow \infty} \frac{1}{2} e^{-u^2} = \frac{1}{2} - \frac{1}{2} e^{-\infty}$$

$\infty^2 = \infty$ (při počítání s limitami)

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx$$

$$\begin{aligned} -x^2 &= t \\ -2x dx &= dt \\ x dx &= -\frac{1}{2} dt \end{aligned}$$

$$= -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right) = -\frac{1}{2} e^{-u^2} + \frac{1}{2}$$

$$I = \frac{1}{2} - \lim_{u \rightarrow \infty} \frac{1}{2} e^{-u^2} = \frac{1}{2} - \frac{1}{2} e^{-\infty} = \frac{1}{2}$$

$e^{-\infty} = 0$ (při počítání s limitami)

$$\text{Integrujte } I = \int_0^{\infty} x e^{-x^2} dx$$

$$I = \lim_{u \rightarrow \infty} \int_0^u x e^{-x^2} dx$$

$$\int x e^{-x^2} dx \quad \begin{array}{l} -x^2 = t \\ -2x dx = dt \\ x dx = -\frac{1}{2} dt \end{array} = -\frac{1}{2} \int e^t dt = -\frac{1}{2} e^t = \frac{1}{2} e^{-x^2}$$

$$\int_0^u x e^{-x^2} dx = \left[-\frac{1}{2} e^{-x^2} \right]_0^u = -\frac{1}{2} e^{-u^2} - \left(-\frac{1}{2} e^0 \right) = -\frac{1}{2} e^{-u^2} + \frac{1}{2}$$

$$I = \frac{1}{2} - \lim_{u \rightarrow \infty} \frac{1}{2} e^{-u^2} = \frac{1}{2} - \frac{1}{2} e^{-\infty} = \frac{1}{2}$$

Vyřešeno.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

Použijeme definici nevlastního integrálu.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\int x^2 e^{-x} dx$$

Nejprve budeme hledat primitivní funkci.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\int x^2 e^{-x} dx = -x^2 e^{-x} + 2 \int x e^{-x} dx$$

Použijeme integraci per partés při volbě

$$\begin{array}{ll} u = x^2 & u' = 2x \\ v' = e^{-x} & v = -e^{-x} \end{array} \cdot$$

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\int x^2 e^{-x} dx = -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right)$$

Použijeme opět integraci per partés, nyní při volbě

$$\begin{array}{ll} u = x & u' = 1 \\ v' = e^{-x} & v = -e^{-x} \end{array} \cdot$$

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) \end{aligned}$$

Zintegrujeme.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

Vytkneme opakující se člen $-e^{-x}$ před závorku.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\int_0^u x^2 e^{-x} dx = [-e^{-x}(x^2 + 2x + 2)]_0^u$$

Nyní budeme počítat určitý integrál. Protože známe primitivní funkci, můžeme využít Newtonovu-Leibnizovu větu.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] \end{aligned}$$

Dosadíme meze.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

Upravíme. Nyní je nutno vypočítat limitu.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$I = 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2)$$

$\lim_{u \rightarrow \infty} e^{-u} = 0$ a vychází neurčitý výraz typu $0 \times \infty$.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx$.

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$I = 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2) = 2 - \lim_{u \rightarrow \infty} \frac{u^2 + 2u + 2}{e^u}$$

Převedeme součin na podíl, abychom mohli použít l'Hospitalovo pravidlo.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$\begin{aligned} I &= 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2) = 2 - \lim_{u \rightarrow \infty} \frac{u^2 + 2u + 2}{e^u} \\ &= 2 - \lim_{u \rightarrow \infty} \frac{2u + 2}{e^u} \end{aligned}$$

Po aplikaci l'Hospitalova pravidla máme stále neurčitý výraz $\frac{\infty}{\infty}$. Použijeme tedy l'Hospitalovo pravidlo ještě jednou.

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$\begin{aligned} I &= 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2) = 2 - \lim_{u \rightarrow \infty} \frac{u^2 + 2u + 2}{e^u} \\ &= 2 - \lim_{u \rightarrow \infty} \frac{2u + 2}{e^u} = 2 - \lim_{u \rightarrow \infty} \frac{2}{e^u} \end{aligned}$$

Nyní dostáváme $\lim_{u \rightarrow \infty} \frac{2}{e^u} = \frac{2}{e^{\infty}} = \frac{2}{\infty} = 0.$

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$\begin{aligned} I &= 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2) = 2 - \lim_{u \rightarrow \infty} \frac{u^2 + 2u + 2}{e^u} \\ &= 2 - \lim_{u \rightarrow \infty} \frac{2u + 2}{e^u} = 2 - \lim_{u \rightarrow \infty} \frac{2}{e^u} = 2 - 0 \end{aligned}$$

Nyní dostáváme $\lim_{u \rightarrow \infty} \frac{2}{e^u} = \frac{2}{e^{\infty}} = \frac{2}{\infty} = 0.$

Integrujte $I = \int_0^{\infty} x^2 e^{-x} dx.$

$$I = \lim_{u \rightarrow \infty} \int_0^u x^2 e^{-x} dx$$

$$\begin{aligned} \int x^2 e^{-x} dx &= -x^2 e^{-x} + 2 \int x e^{-x} dx = -x^2 e^{-x} + 2 \left(-x e^{-x} + \int e^{-x} dx \right) \\ &= -x^2 e^{-x} + 2(-x e^{-x} - e^{-x}) = -e^{-x}(x^2 + 2x + 2) \end{aligned}$$

$$\begin{aligned} \int_0^u x^2 e^{-x} dx &= [-e^{-x}(x^2 + 2x + 2)]_0^u \\ &= -e^{-u}(u^2 + 2u + 2) - [-e^0(0 + 0 + 2)] = -e^{-u}(u^2 + 2u + 2) + 2 \end{aligned}$$

$$\begin{aligned} I &= 2 - \lim_{u \rightarrow \infty} e^{-u}(u^2 + 2u + 2) = 2 - \lim_{u \rightarrow \infty} \frac{u^2 + 2u + 2}{e^u} \\ &= 2 - \lim_{u \rightarrow \infty} \frac{2u + 2}{e^u} = 2 - \lim_{u \rightarrow \infty} \frac{2}{e^u} = 2 - 0 = 2 \end{aligned}$$

Hotovo, integrál konverguje a jeho hodnota je 2.

Find $I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$

Find $I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

We start with the definition of the improper integral.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

We evaluate the indefinite integral first.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\operatorname{arctg} x = t$$

We use the substitution $\operatorname{arctg} x = t$.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}$$

With this substitution we have $\frac{1}{x^2 + 1} dx = dt$ and the term $\frac{1}{x^2 + 1} dx$ is present in the integral.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt$$

We substitute,...

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2}$$

... evaluate the integral ...

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

... and return to the variable x .

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

We continue with the **definite integral**.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx = \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u$$

The antiderivative is known.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx = \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2}$$

Newton–Leibniz formula yields the value of the integral.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx = \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2}$$

Simplifications can be made.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$I = \lim_{u \rightarrow \infty} \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32}$$

We continue with the improper integral. It is a **limit of the definite integral**.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$I = \lim_{u \rightarrow \infty} \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} = \frac{(\pi/2)^2}{2} - \frac{\pi^2}{32}$$

The function $y = \operatorname{arctg} x$ has a horizontal asymptote $y = \frac{\pi}{2}$ in $+\infty$. This is the value of the limit $\lim_{u \rightarrow \infty} \operatorname{arctg} u$.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$I = \lim_{u \rightarrow \infty} \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} = \frac{(\pi/2)^2}{2} - \frac{\pi^2}{32} = \frac{\pi^2}{8} - \frac{\pi^2}{32}$$

We simplify.

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$I = \lim_{u \rightarrow \infty} \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} = \frac{(\pi/2)^2}{2} - \frac{\pi^2}{32} = \frac{\pi^2}{8} - \frac{\pi^2}{32} = \frac{3\pi^2}{32}$$

$$\text{Find } I = \int_1^{\infty} \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$I = \lim_{u \rightarrow \infty} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx$$

$$\int \frac{\operatorname{arctg} x}{x^2 + 1} dx \quad \boxed{\begin{array}{l} \operatorname{arctg} x = t \\ \frac{1}{x^2 + 1} dx = dt \end{array}} = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctg}^2 x}{2}$$

$$\begin{aligned} \int_1^u \frac{\operatorname{arctg} x}{x^2 + 1} dx &= \left[\frac{\operatorname{arctg}^2 x}{2} \right]_1^u = \frac{\operatorname{arctg}^2 u}{2} - \frac{\operatorname{arctg}^2 1}{2} = \frac{\operatorname{arctg}^2 u}{2} - \frac{(\pi/4)^2}{2} \\ &= \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} \end{aligned}$$

$$I = \lim_{u \rightarrow \infty} \frac{\operatorname{arctg}^2 u}{2} - \frac{\pi^2}{32} = \frac{(\pi/2)^2}{2} - \frac{\pi^2}{32} = \frac{\pi^2}{8} - \frac{\pi^2}{32} = \frac{3\pi^2}{32}$$

The integral is evaluated.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

We start with the integral.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

There are two singularities: $\pm\infty$.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx &= \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx \\ &= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx \end{aligned}$$

We divide into two integrals on half-lines.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx &= \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx \\ &= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx \\ &= \int \frac{1}{e^{-x} + e^x} dx \end{aligned}$$

We evaluate the indefinite integral.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx &= \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx \\ &= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx \\ \int \frac{1}{e^{-x} + e^x} dx &= \int \frac{e^x}{1 + (e^x)^2} dx \end{aligned}$$

We simplify the integrand...

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx$$

$$\begin{aligned} e^x &= t \\ e^x dx &= dt \end{aligned}$$

... and substitute.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt$$

The substitution gives this integral...

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

... which can be integrated by direct formula.

Find $I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \operatorname{arctg} t$$

$$= \operatorname{arctg} e^x$$

Finally we return to the original variable.

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \begin{matrix} e^x = t \\ e^x dx = dt \end{matrix} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow -\infty} \left(\frac{\pi}{4} - \text{arctg } e^u \right)$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow -\infty} \left(\frac{\pi}{4} - \text{arctg } e^u \right) = \frac{\pi}{4} - \text{arctg } e^{-\infty}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow -\infty} \left(\frac{\pi}{4} - \text{arctg } e^u \right) = \frac{\pi}{4} - \text{arctg } e^{-\infty} = \frac{\pi}{4} - \text{arctg } 0$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \int \frac{e^x}{1 + (e^x)^2} dx \quad \boxed{\begin{array}{l} e^x = t \\ e^x dx = dt \end{array}} = \int \frac{1}{1 + t^2} dt = \text{arctg } t$$

$$= \text{arctg } e^x$$

$$\int_u^0 \frac{1}{e^{-x} + e^x} dx = [\text{arctg } e^x]_u^0 = \text{arctg } e^0 - \text{arctg } e^u = \text{arctg } 1 - \text{arctg } e^u$$

$$= \frac{\pi}{4} - \text{arctg } e^u$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow -\infty} \left(\frac{\pi}{4} - \text{arctg } e^u \right) = \frac{\pi}{4} - \text{arctg } e^{-\infty} = \frac{\pi}{4} - \text{arctg } 0$$

$$= \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \arctg e^x$$

$$\int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

$$\int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \arctg e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\arctg e^x]_0^u$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int \frac{1}{e^{-x} + e^x} dx = \operatorname{arctg} e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0 = \operatorname{arctg} e^u - \operatorname{arctg} 1$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$= \operatorname{arctg} e^u - \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int \frac{1}{e^{-x} + e^x} dx = \operatorname{arctg} e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0 = \operatorname{arctg} e^u - \operatorname{arctg} 1$$

$$= \operatorname{arctg} e^u - \frac{\pi}{4}$$

$$\int_0^{\infty} \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow \infty} \left(\operatorname{arctg} e^u - \frac{\pi}{4} \right)$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int \frac{1}{e^{-x} + e^x} dx = \operatorname{arctg} e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

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$$\int_0^{\infty} \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow \infty} \left(\operatorname{arctg} e^u - \frac{\pi}{4} \right) = \operatorname{arctg} e^{\infty} - \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0 = \operatorname{arctg} e^u - \operatorname{arctg} 1$$

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$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int \frac{1}{e^{-x} + e^x} dx = \operatorname{arctg} e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

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$$\int_0^{\infty} \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow \infty} \left(\operatorname{arctg} e^u - \frac{\pi}{4} \right) = \operatorname{arctg} e^{\infty} - \frac{\pi}{4} = \operatorname{arctg} \infty - \frac{\pi}{4}$$

$$= \frac{\pi}{2} - \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

$$\int \frac{1}{e^{-x} + e^x} dx = \operatorname{arctg} e^x \qquad \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx = \frac{\pi}{4}$$

$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0 = \operatorname{arctg} e^u - \operatorname{arctg} 1$$

$$= \operatorname{arctg} e^u - \frac{\pi}{4}$$

$$\int_0^{\infty} \frac{1}{e^{-x} + e^x} dx = \lim_{u \rightarrow \infty} \left(\operatorname{arctg} e^u - \frac{\pi}{4} \right) = \operatorname{arctg} e^{\infty} - \frac{\pi}{4} = \operatorname{arctg} \infty - \frac{\pi}{4}$$

$$= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$\int_{-\infty}^{\infty} \frac{1}{e^x + e^{-x}} dx$$

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$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

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$$\int_0^u \frac{1}{e^{-x} + e^x} dx = [\operatorname{arctg} e^x]_0^u = \operatorname{arctg} e^u - \operatorname{arctg} e^0 = \operatorname{arctg} e^u - \operatorname{arctg} 1$$

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$$= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$$\int_{-\infty}^{\infty} \frac{1}{e^x + e^{-x}} dx = \frac{\pi}{4} + \frac{\pi}{4}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$= \lim_{u \rightarrow -\infty} \int_u^0 \frac{1}{e^{-x} + e^x} dx + \lim_{u \rightarrow \infty} \int_0^u \frac{1}{e^{-x} + e^x} dx$$

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$$= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$$\int_{-\infty}^{\infty} \frac{1}{e^x + e^{-x}} dx = \frac{\pi}{4} + \frac{\pi}{4} = \frac{\pi}{2}$$

$$\text{Find } I = \int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx$$

$$\int_{-\infty}^{\infty} \frac{1}{e^{-x} + e^x} dx = \int_{-\infty}^0 \frac{1}{e^{-x} + e^x} dx + \int_0^{\infty} \frac{1}{e^{-x} + e^x} dx$$

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$$= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$$\int_{-\infty}^{\infty} \frac{1}{e^x + e^{-x}} dx = \frac{\pi}{4} + \frac{\pi}{4} = \frac{\pi}{2}$$

KONEC