

Lezione del 28/03/2022

Informatica

$$\sum_{n=1}^{\infty} \frac{1}{n^d} \quad \text{serie armonica generalizzata}$$

$$d \in \mathbb{R}$$

$$d=1 \quad \sum_{n=1}^{\infty} \frac{1}{n} = +\infty$$

$$1 < d < 2$$

$$d=2 \quad \sum_{n=1}^{\infty} \frac{1}{n^2} < +\infty$$

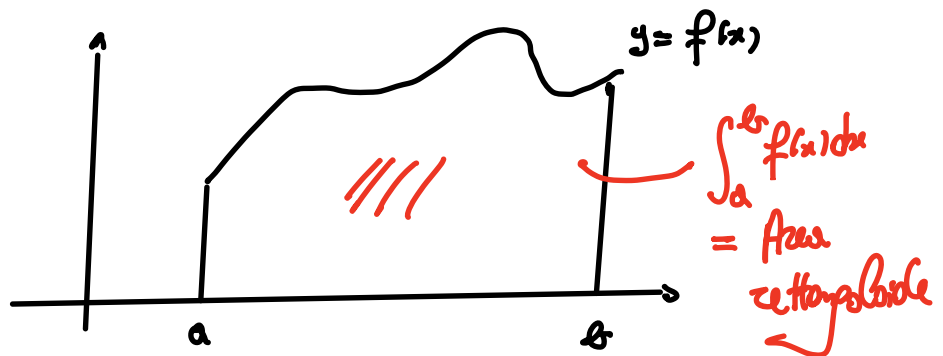
$$d < 1 \quad ?$$

$$d > 2$$

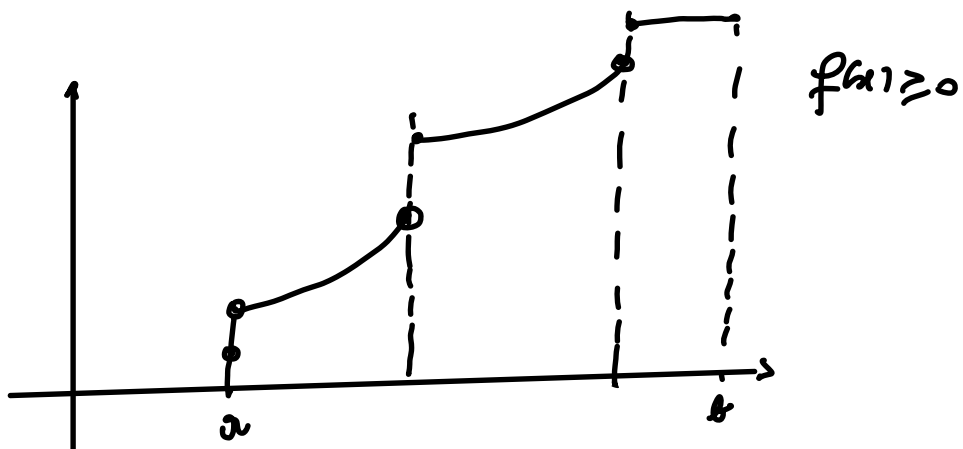
$$f(x) \quad , \quad f: [a, b] \rightarrow \mathbb{R} \quad , \quad f \geq 0$$

continua

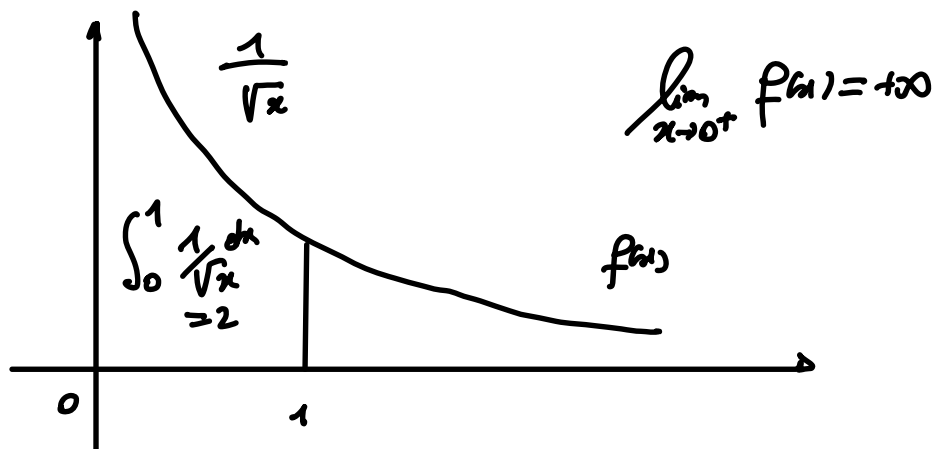
$$\int_a^b f(x) dx \quad ? \quad \text{Integrale di Riemann di } f(x)$$



$f(x)$ monotona (crescente o decrescente)



$$\int_a^b f(x) dx =$$



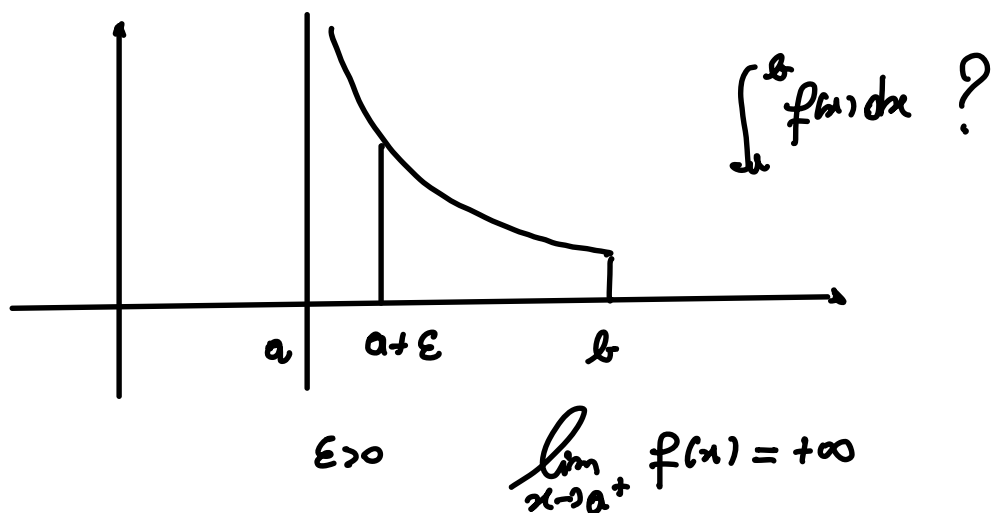
$$\int_0^1 f(x) dx ?$$

$$\int_0^1 \frac{1}{\sqrt{x}} dx =$$

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

Integrali impropri o generalizzati

$f = f(x)$, $f:]a, b] \rightarrow \mathbb{R}$, f continua



$\lim_{\epsilon \rightarrow 0^+} \int_{a+\epsilon}^b f(x) dx$: se questo limite esiste

ed è finito, $f(x)$ si dice integrabile in senso improprio in $]a, b]$ e scriveremo

$$\int_a^b f(x) dx := \lim_{\epsilon \rightarrow 0^+} \int_{a+\epsilon}^b f(x) dx$$

ES $f(x) = \frac{1}{\sqrt{x}}$, $x \in]0, 1]$
 $a=0$, $b=1$

$$\int_{\varepsilon}^1 \frac{1}{\sqrt{x}} dx = 2 [\sqrt{x}]_{\varepsilon}^1 =$$

$$= 2 [1 - \sqrt{\varepsilon}]$$

$$\lim_{\varepsilon \rightarrow 0^+} \int_{\varepsilon}^1 \frac{1}{\sqrt{x}} dx = \lim_{\varepsilon \rightarrow 0^+} 2(1 - \sqrt{\varepsilon}) = 2$$

$$= \int_0^1 \frac{1}{\sqrt{x}} dx$$

$$f(x) = \frac{1}{x}, \quad x \in]0, 1]$$

$$\int_{\varepsilon}^1 \frac{1}{x} dx = [\log x]_{\varepsilon}^1 = -\log \varepsilon$$

$$\lim_{\varepsilon \rightarrow 0^+} \int_{\varepsilon}^1 \frac{1}{x} dx = -\lim_{\varepsilon \rightarrow 0^+} \log \varepsilon = +\infty$$

$\frac{1}{x}$ non è integrabile impropriaente

$$f(x) = \frac{1}{x^{\alpha}} \quad (\alpha = 1 \text{ non è integrabile})$$

•]0, 1]

$\alpha \neq 1$

$$\int_{\varepsilon}^1 \frac{1}{x^{\alpha}} dx = \int_{\varepsilon}^1 x^{-\alpha} dx$$

$$= \left(\frac{x^{1-d}}{1-d} \right) \Big|_{\epsilon}^1$$

$$\lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^1 \frac{1}{x^d} dx = \frac{1}{1-d} \lim_{\epsilon \rightarrow 0^+} (1 - \epsilon^{1-d})$$

$$\underline{\underline{\text{se } d < 1}} \quad \lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^1 \frac{1}{x^d} dx = \frac{1}{1-d}$$

($\lim_{\epsilon \rightarrow 0^+} \epsilon^{1-d} = 0!$)

$$\underline{\underline{\text{se } d > 1}} \quad \lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^1 \frac{1}{x^d} dx = +\infty$$

$d > 0$ $\epsilon^{1-d} \xrightarrow{\epsilon \rightarrow 0^+} +\infty$

$$\int_0^1 \frac{1}{x^d} dx = \begin{cases} \frac{1}{1-d} & \text{se } 0 < d < 1 \\ +\infty & \text{se } d \geq 1 \end{cases} \parallel$$

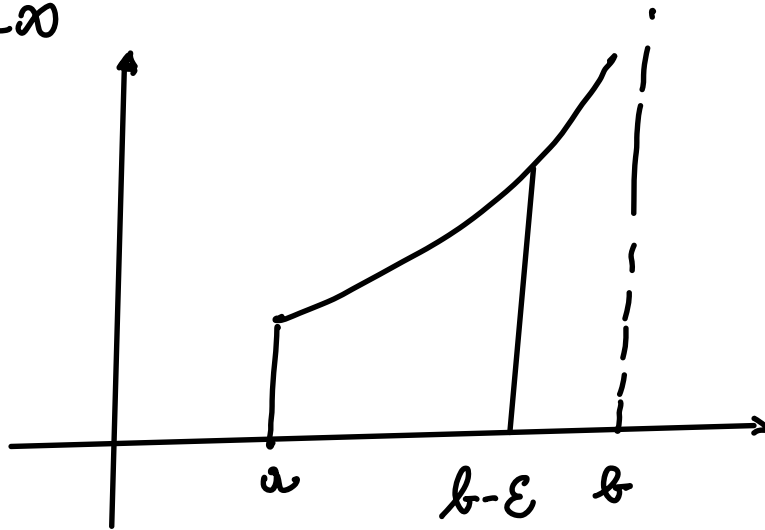
$$d = \frac{1}{2} \quad \frac{1}{\sqrt{x}} \text{ \u00e8 integrabile}$$

$\alpha = 1$ $\frac{1}{x}$ non è integrabile
(impropriamente)

$f: [a, b[\rightarrow \mathbb{R}$

$f(x)$ continua in $[a, b[$

$\lim_{x \rightarrow b^-} f(x) = +\infty$



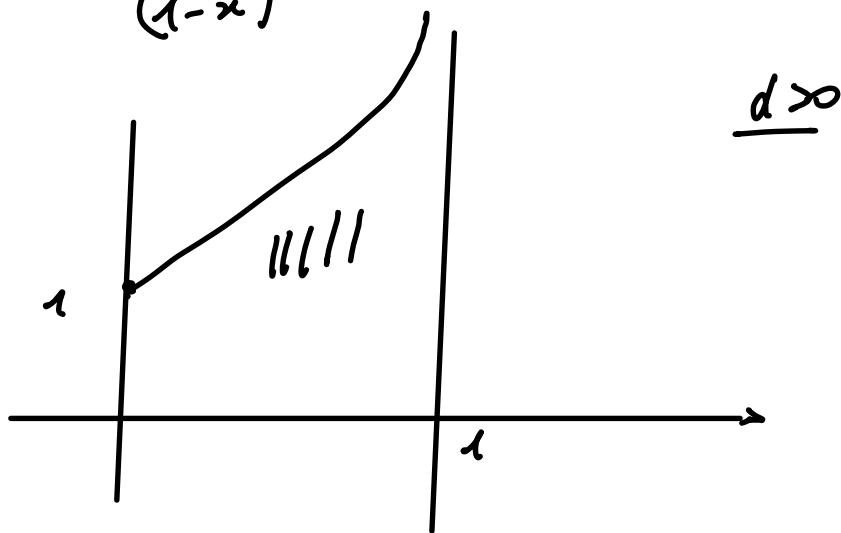
Se $\lim_{\varepsilon \rightarrow 0^+} \int_a^{b-\varepsilon} f(x) dx$ esiste finito,

$f(x)$ si dice integrabile in senso improprio in $[a, b[$

$$e \quad \int_a^b f(x) dx = \lim_{\varepsilon \rightarrow 0^+} \int_a^{b-\varepsilon} f(x) dx.$$

ES.

$$f(x) = \frac{1}{(1-x)^d} \quad x \in [0, 1[$$



$$f(x) = \frac{1}{(1-x)^d} \quad \text{è integrabile se } d < 1$$

$$\frac{1}{\sqrt{1-x}}$$

non è integrabile se $d \geq 1$

$$\frac{1}{1-x}$$

$$a=0, b=1$$

$$\int_0^{1-\varepsilon} \frac{1}{(1-x)^d} dx = \int_0^{1-\varepsilon} (1-x)^{-d} dx$$

$= \dots$

$$d \neq 1$$

$$\frac{1}{1-d} < \infty$$

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

$$\int_0^{1-\varepsilon} \dots = - \frac{1}{1-d} \left[(1-x)^{1-d} \right]_{x=0}^{x=1-\varepsilon}$$

$$= - \frac{1}{1-d} \left[(1-\varepsilon)^{1-d} - 1 \right]$$

$$= - \frac{1}{1-d} \left[\underset{\substack{\downarrow \\ +\infty}}{\varepsilon^{1-d}} - 1 \right] = \left(\frac{1}{1-d} \right)$$

$$d < 1$$

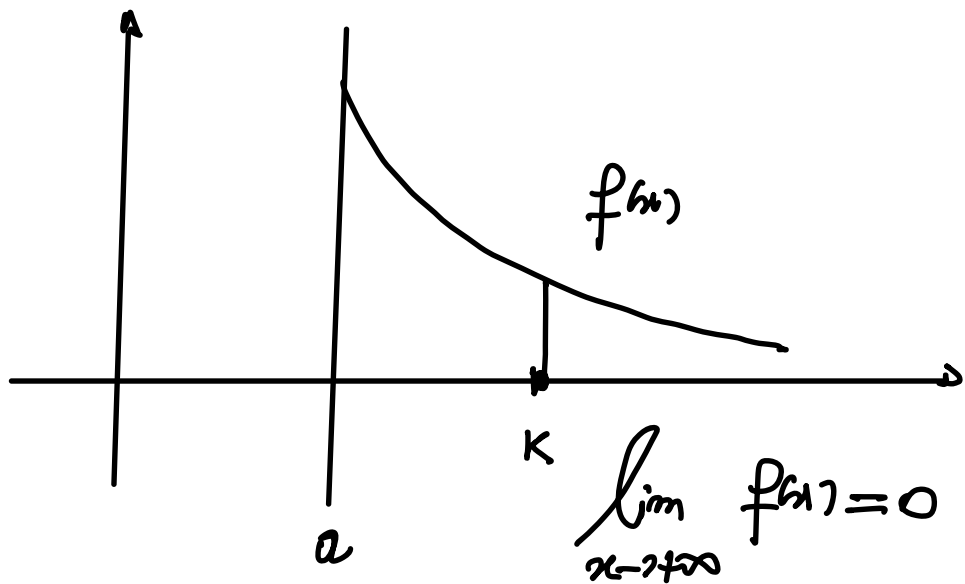
$$d > 1$$

$$\frac{1}{d-1} \underset{\substack{\downarrow \\ 0}}{\varepsilon^{1-d}} \underset{\substack{\downarrow \\ +\infty}}{\rightarrow +\infty}$$

$$\frac{1}{(1-x)^2} = (1-x)^{-2} \stackrel{x \rightarrow 0}{=} \text{continue in } [0,1] \\ d < 0 \quad \int \quad < +\infty$$

$$\lim_{x \rightarrow 0} (1-x)^{-d} = 1$$

$$\int_1^{+\infty} f(x) dx \quad ?$$



$$\int_a^k f(x) dx$$

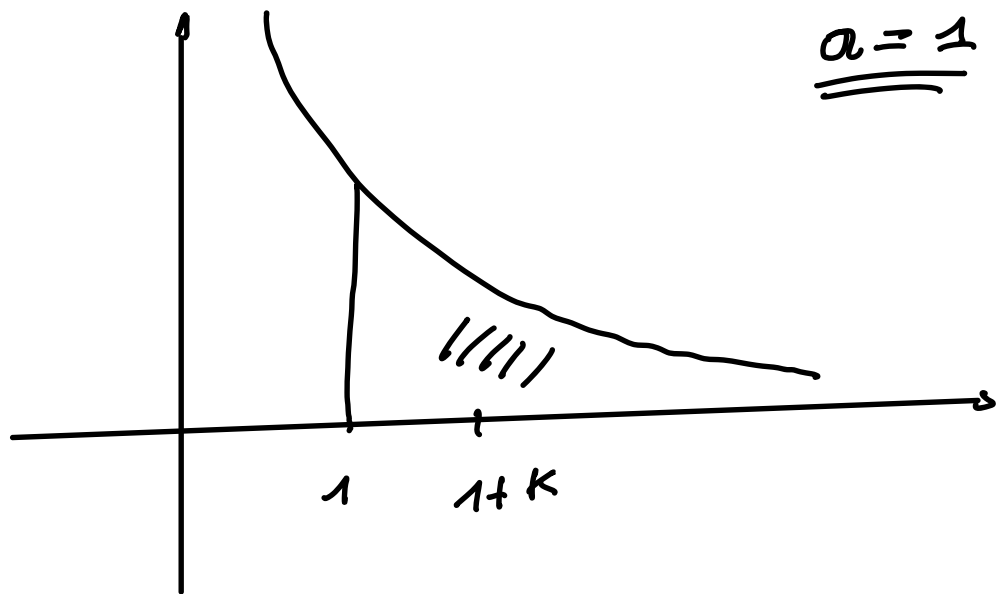
$$\lim_{k \rightarrow +\infty} \int_a^k f(x) dx \quad \text{se esiste}$$

finito, $f(x)$ si dice integrabile in senso
improprio in $[a, +\infty[$ e scriveremo

$$\int_a^{+\infty} f(x) dx = \lim_{k \rightarrow +\infty} \int_a^k f(x) dx$$

$$f(x) = \frac{1}{x^a}, \quad a > 0$$

$$x \in [1, +\infty[$$



$$\int_1^k \frac{1}{x^a} dx \quad a = 1$$

$$= \int_1^k \frac{1}{x} dx = [\log x]_{x=1}^{x=k}$$

$$\lim_{k \rightarrow +\infty} \int_1^k \frac{1}{x} dx = \lim_{k \rightarrow +\infty} \log k = +\infty$$

$$\underline{d \neq 1} \quad \int_1^k \frac{1}{x^d} dx = \int_1^k x^{-d} dx =$$

$$= \frac{(x^{1-d})}{1-d} \Big|_1^k = \frac{1}{1-d} [k^{1-d} - 1]$$

$$\underline{\text{Se } d > 1} \quad \lim_{k \rightarrow +\infty} \int_1^k \frac{1}{x^d} dx =$$

$$= \frac{1}{1-d} \lim_{k \rightarrow +\infty} [k^{1-d} - 1] =$$

$$= \frac{1}{1-d} \lim_{k \rightarrow +\infty} \left[\frac{1}{k^{d-1}} - 1 \right]$$

$$= \frac{1}{d-1} \quad \downarrow \quad 0$$

$f(x) = \frac{1}{x^d}$ integrabile in $[1, +\infty[$
se $d > 1$

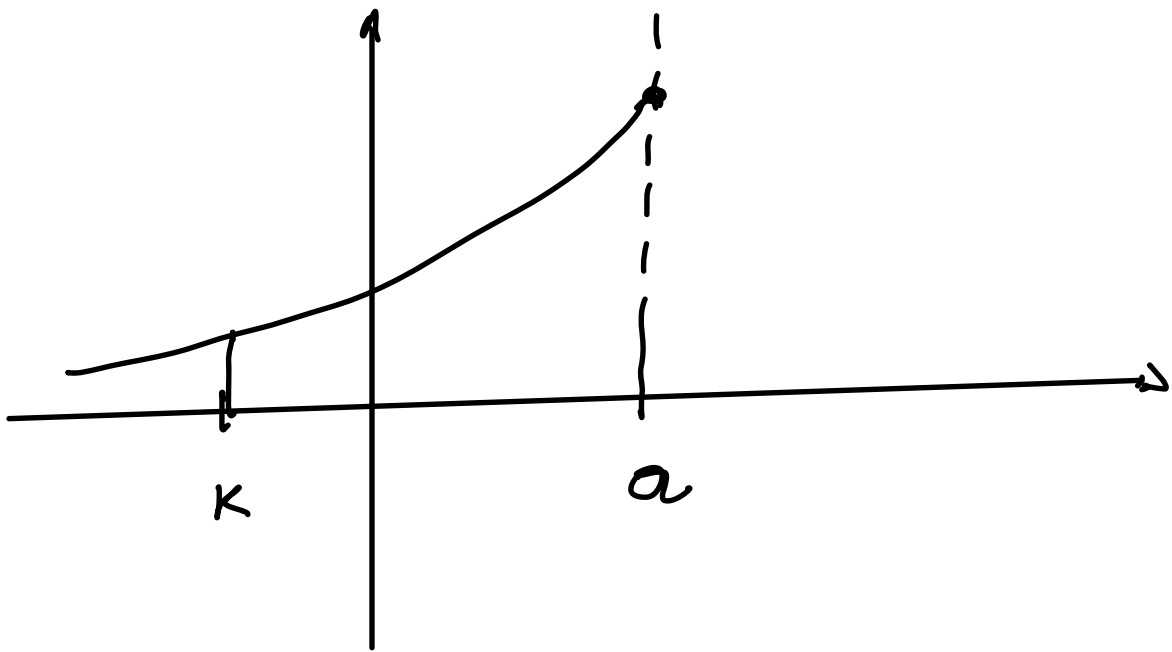
$$d < 1$$

$$\lim_{k \rightarrow +\infty} \int_1^k \frac{1}{x^d} dx = +\infty$$

$$\int_1^{+\infty} \frac{1}{x^d} dx = \begin{cases} \frac{1}{d-1} & \& d > 1 \\ +\infty & \& d \leq 1 \end{cases}$$

$$\int_1^{+\infty} \frac{1}{x^2} dx = \frac{1}{2-1} = 1$$

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



$$\lim_{x \rightarrow \infty} f(x) = 0$$

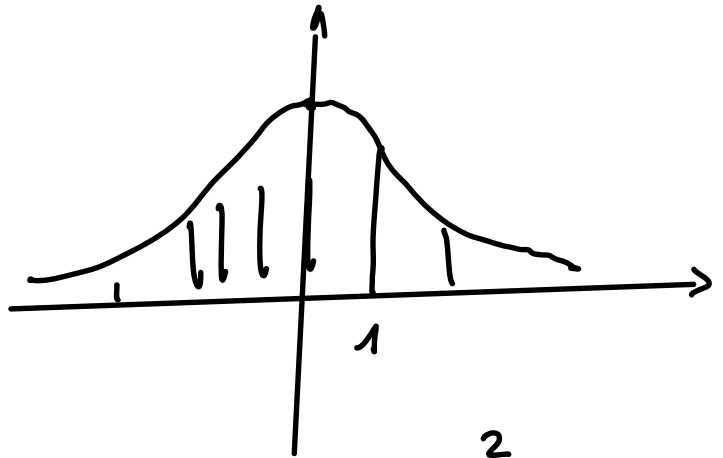
$$\int_{-\infty}^a f(x) dx \quad ?$$

$$\int_k^a f(x) dx$$

$$\lim_{K \rightarrow -\infty} \int_K^a f(x) dx$$

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

$$\int_{-\infty}^{+\infty} f(x) dx$$



$$\lim_{x \rightarrow \pm\infty} f(x) = 0$$

$$\int_{-\infty}^{+\infty} e^{-x^2} dx \quad e^{-x^2}$$

$f(x)$ integrabile in $] -\infty, +\infty [$ se $f(x)$

è " " in $] -\infty, 1]$ e $[1, +\infty [$

$$\int_{-\infty}^{+\infty} f(x) dx = \int_{-\infty}^1 f(x) dx + \int_1^{+\infty} f(x) dx$$

Criteri di integrabilità al finito

$$0 \leq f(x) \leq g(x) \quad]a, b[$$

$$\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow a^+} g(x) = +\infty$$

se $g(x)$ è integrabile, anche $f(x)$ è integrabile e $\int_a^b f(x) dx \leq \int_a^b g(x) dx$

se $f(x)$ non è integrabile, anche $g(x)$ non è integrabile $\int_a^b f(x) dx = \int_a^b g(x) dx = +\infty$

se $0 \leq f(x) \leq g(x)$ $[a, +\infty[$

se $g(x)$ è integrabile, anche $f(x)$
è integrabile e

$$\int_a^{+\infty} f(x) dx \leq \int_a^{+\infty} g(x) dx$$

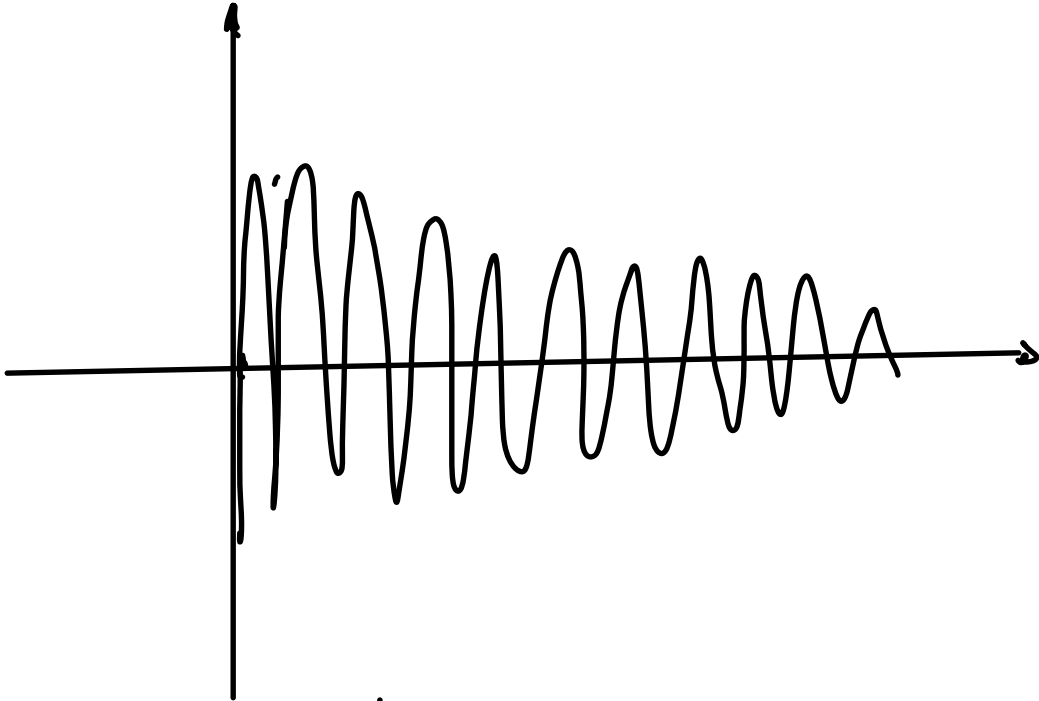
se $f(x)$ non è integrabile,
 $g(x)$ " " "

ES. $f(x) = \frac{1}{\sqrt{x}} \left| \sin \frac{1}{x} \right|$
 $x \in]0, 1]$ " " "

$f(x) \leq \frac{1}{\sqrt{x}}$ integrabile \Rightarrow $f(x)$

integrabile
↘

$$\frac{1}{\sqrt{x}} \text{ am } \frac{1}{x}$$



Estremo asintotico

$$f(x), g(x)$$

$$]a, b[$$

$$f(x), g(x) \geq 0$$

$$\lim_{x \rightarrow a^+}$$

$$f(x) = \lim_{x \rightarrow a^+} g(x) = +\infty$$

$$f(x) \sim g(x) \quad x \rightarrow a^+$$

$$\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = 1 \quad \text{. Allora}$$

$f(x)$ integrabile $\Leftrightarrow g(x)$ integrabile

$$\int_0^1 \frac{dx}{\sqrt[3]{1-x^2}} \quad [0, 1[$$

$$\frac{1}{\sqrt[3]{1-x^2}} = \frac{1}{\sqrt[3]{(1+x)(1-x)}} = \frac{1}{\sqrt[3]{1+x}} \cdot \frac{1}{\sqrt[3]{1-x}}$$

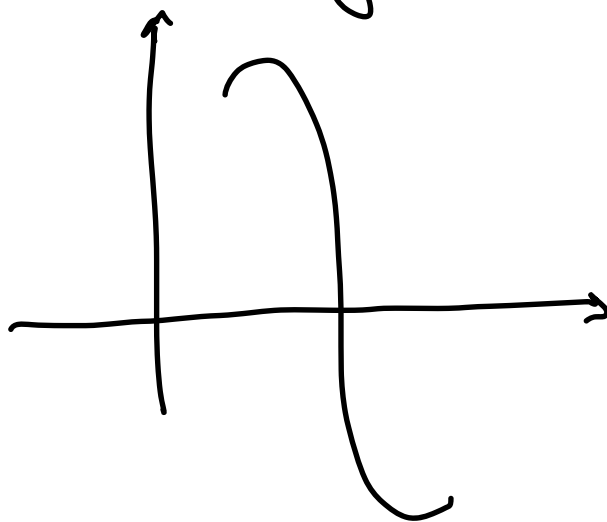
$$f(x) = \frac{1}{\sqrt[3]{1-x}} = \frac{1}{(1-x)^{\frac{1}{3}}} \quad \downarrow \frac{1}{\sqrt[3]{2}} \quad \frac{1}{(1-x)^{\alpha}}$$

$$\alpha = \frac{1}{3} \rightarrow f(x) \text{ \u00e8 integrabile} \quad \underline{\underline{\alpha < 1}}$$

$$\frac{1}{\sqrt[3]{1-x^2}}$$

$$\lim_{x \rightarrow 1^-} \frac{\frac{1}{\sqrt[3]{1-x^2}}}{\frac{1}{\sqrt[3]{2}} \cdot \frac{1}{\sqrt[3]{1-x}}} = 1 \Rightarrow \frac{1}{\sqrt[3]{1-x^2}} \text{ \u00e8 } \\ \text{integrabile in } [0,1]$$

Conclusioni: il caso di funzioni che cambiano segno:



Se $\int |f(x)| dx < \infty$ si dice

che $f(x)$ \u00e8 sommabile oppure assolutamente integrabile

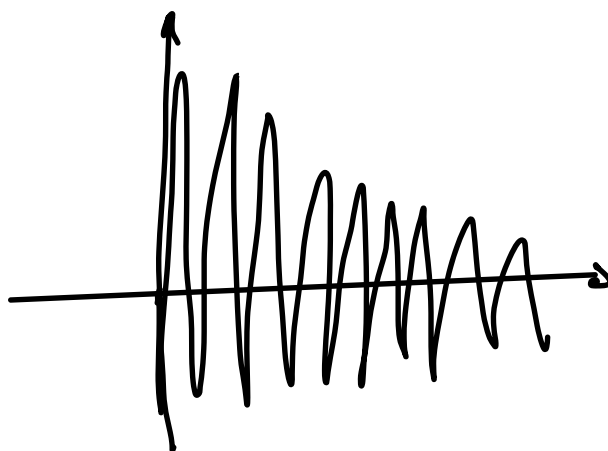
Se f è assolutamente integrabile



f è integrabile in senso improprio

$$f(x) = \frac{1}{\sqrt{x}} \sin \frac{1}{x}$$

$x > 0$



$$|f(x)| \underset{x \rightarrow 0^+}{\approx} \left| \frac{1}{\sqrt{x}} \sin \frac{1}{x} \right| \leq \left(\frac{1}{\sqrt{x}} \right) ?$$

$\text{in }]0, 1[$ è integrabile
($\alpha = \frac{1}{2}$)

$\Rightarrow |f(x)|$ è integrabile $\Rightarrow f(x)$ è integrabile

$$\sum_{n=1}^{\infty} \frac{1}{n^d}$$

$$: d=1 \rightarrow \sum_{n=1}^{\infty} \frac{1}{n} = +\infty$$

$$d=2 \quad \sum_{n=1}^{\infty} \frac{1}{n^2} < +\infty$$

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$$

$$\boxed{1 < d < 2} ?$$

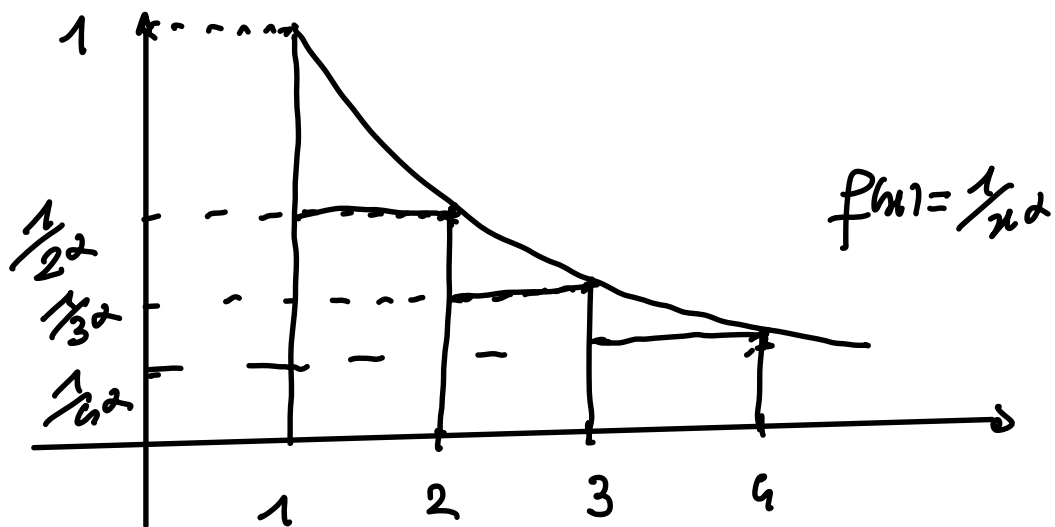
$$d < 1 ?$$

$$\underline{1 < d < 2}$$

$$f(x) = \frac{1}{x^d} \quad \text{in } [1, +\infty)$$

$$\int_1^{+\infty} \frac{1}{x^d} dx = \begin{cases} \frac{1}{d-1} & \text{se } d > 1 \cdot \\ +\infty & \text{se } d \leq 1 \cdot \end{cases}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^d} = \begin{cases} < +\infty & \text{se } d > 1 \\ +\infty & \text{se } d \leq 1 \end{cases}$$



$[1, 2]$, $[2, 3]$, $[3, 4]$

$$\int_1^4 \frac{1}{x^2} dx = \int_1^2 \frac{1}{x^2} dx + \int_2^3 \frac{1}{x^2} dx$$

$$+ \int_3^4 \frac{1}{x^2} dx \geq \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2}$$

$$\frac{1}{n^2}$$

$[1, N]$

$$\int_1^N \frac{1}{x^2} dx \geq \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{N^2}$$

$$\geq \sum_{m=2}^N \frac{1}{m^2}$$

$$\sum_{m=2}^N \frac{1}{m^2} \leq \int_1^N \frac{1}{x^2} dx$$

$$S_N = \sum_{m=1}^N \frac{1}{m^2} = 1 + \sum_{m=2}^N \frac{1}{m^2}$$

$$\leq 1 + \int_1^N \frac{1}{x^2} dx$$

$$\xrightarrow{N \rightarrow +\infty} \int_1^{+\infty} \frac{1}{x^2} dx \rightarrow \int_1^{+\infty} \frac{1}{x^2} dx < +\infty$$

$$S_N \leq 1 + \int_1^N \frac{1}{x^2} dx$$

$$\xrightarrow{N \rightarrow \infty} 1 + \int_1^{\infty} \frac{1}{x^2} dx < +\infty$$

$$\Rightarrow \lim_{N \rightarrow \infty} S_N < +\infty$$

$$\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^{\alpha}} \quad \underline{\underline{\text{converge}}}$$

per $\alpha > 1$

$\alpha < 1$?

$$n^{\alpha} \leq n$$

$$\frac{1}{n^{\alpha}} \geq \frac{1}{n}$$

$$\sum_{n=1}^{\infty} \frac{1}{n} = +\infty$$

↓

per il criterio del confronto, $\sum_{n=1}^{\infty} \frac{1}{n^{\alpha}} = +\infty$

Serie a segni alterni

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} + \dots + (-1)^{n-1} \frac{1}{n} + \dots$$

$$= \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$$

= serie armonica a
Segni alterni

$$\sum_{n=1}^{\infty} \frac{1}{n} = +\infty$$

$$a_n = \frac{1}{n}$$

converge

...

$$a_m \geq 0$$

$$a_1 - a_2 + a_3 - a_4 + \dots + (-1)^{m-1} a_m + \dots$$

$$= \sum_{m=1}^{\infty} (-1)^{m-1} a_m \quad \text{serie a segni alterni}$$

$$\sum_{m=1}^{\infty} (-1)^{m-1} \underbrace{(1 - \cos \frac{1}{m})}_{a_m \geq 0}$$

Criterio di Leibniz $\sum_{m=1}^{\infty} (-1)^{m-1} a_m$, $a_m \geq 0$

Se $\{a_m\}$ è definitivamente decrescente ($a_m \geq a_{m+1}$
 $\forall m \geq m_1$, $m_1 \in \mathbb{N}$)
e $\lim_{m \rightarrow \infty} a_m = 0$

allora la serie converge a $S \in \mathbb{R}$. Inoltre,

$$\underbrace{|S_m - S|} \leq a_{m+1}$$

ES. $\sum_{m=1}^{\infty} (-1)^{m-1} \frac{1}{m}$

$$a_m = \frac{1}{m}$$

$$a_m = \frac{1}{m} > \frac{1}{m+1} = a_{m+1}$$

$$\lim_{m \rightarrow \infty} a_m = 0$$

\Rightarrow criterio Leibniz \Rightarrow la serie converge

Quanti termini dobbiamo sommare in modo che la somma parziale S_n differisca dalla somma S per meno di $\frac{1}{100}$

$$|S_n - S| \leq \frac{1}{100}$$

Dal criterio di Leibniz, $|S_n - S| \leq a_{n+1} = \frac{1}{n+1}$

$$\frac{1}{n+1} \leq \frac{1}{100} \Leftrightarrow n+1 \geq 100$$
$$\Leftrightarrow \underline{\underline{n \geq 99}}$$

$$2) \sum_{n=1}^{\infty} (-1)^{n-1} \frac{n-1}{n^2+n} \quad a_n = \frac{n-1}{n^2+n} \geq 0$$

convergente

$$\lim_{n \rightarrow \infty} \frac{n-1}{n^2+n} = 0 \quad \rightarrow a_n \text{ \u00e9 infinitesimo}$$

$$a_n > a_{n+1} \Leftrightarrow \frac{n-1}{n^2+n} > \frac{(n+1)-1}{(n+1)^2+(n+1)} = \frac{n}{(n+1)(n+2)}$$
$$\frac{n-1}{n(n+1)} > \frac{n}{(n+1)(n+2)}$$

$$\Leftrightarrow (m-1)(m+2) > m \cdot m = m^2$$

$$\Leftrightarrow \cancel{m^2} + 2m - m - 2 > \cancel{m^2} \Leftrightarrow \underline{\underline{m > 2}}$$

$$m=1 \quad \frac{m-1}{m^2+m} = 0$$

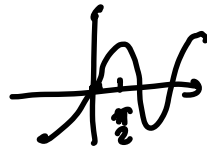
$$0 < \frac{1}{6}$$

$$m=2 \quad \frac{m-1}{m^2+m} = \frac{1}{6}$$

$$3) \sum_{n=1}^{\infty} (-1)^{n-1} \sin \frac{1}{\sqrt{n}}$$

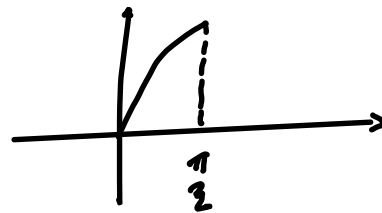
$$a_n = \sin \frac{1}{\sqrt{n}}$$

$$\bullet a_n > 0$$



$$m \geq 1 \quad \frac{1}{\sqrt{m}} \leq 1 < \frac{\pi}{2} \quad \sin$$

$$\Rightarrow \sin \frac{1}{\sqrt{m}} > 0$$



$$\lim_{n \rightarrow \infty} \sin \frac{1}{\sqrt{n}} = \sin 0 = 0$$

a_n decreasing ?

$$\sin \frac{1}{\sqrt{n}} > \sin \frac{1}{\sqrt{n+1}}$$

$$\frac{1}{\sqrt{n}} > \frac{1}{\sqrt{n+1}} \Rightarrow \underbrace{\sin \frac{1}{\sqrt{n}}}_{a_n} > \sin \frac{1}{\sqrt{n+1}}_{a_{n+1}}$$

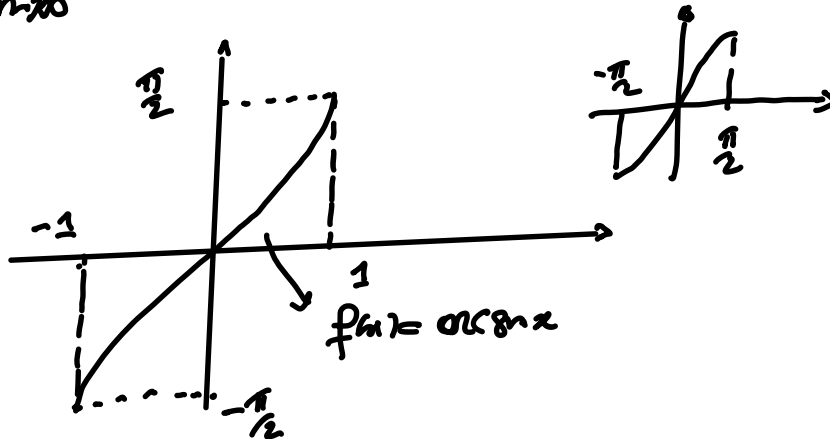
\Rightarrow Crit. de Leibniz \Rightarrow la serie converge

$$4) \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \quad a_n = \frac{1}{n^3} \xrightarrow{n \rightarrow \infty} 0$$

décroissante

$$5) \sum_{n=1}^{\infty} (-1)^{n-1} \arcsin \frac{1}{n} \quad a_n = \arcsin \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \arcsin \frac{1}{n} = \arcsin 0 = 0$$



$$a_n = \arcsin \frac{1}{n} > \arcsin \frac{1}{n+1} = a_{n+1}$$

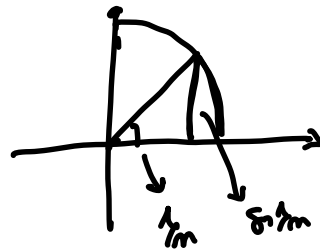
$$\frac{1}{n} > \frac{1}{n+1}$$

\Rightarrow la suite converge.

$$6) \sum_{n=1}^{\infty} (-1)^{n-1} \underbrace{\left(1 - n \arcsin \frac{1}{n}\right)}_{a_n}$$

$$a_m = 1 - m \sin \frac{1}{m} \geq 0 \Leftrightarrow m \sin \frac{1}{m} \leq 1$$

$$\Leftrightarrow \sin \frac{1}{m} \leq \frac{1}{m} < \frac{\pi}{2}$$



$$\lim_{m \rightarrow \infty} a_m = \lim_{m \rightarrow \infty} \left(1 - m \sin \frac{1}{m} \right)$$

$$= 1 - \lim_{m \rightarrow \infty} m \sin \frac{1}{m} = 1 - \lim_{m \rightarrow \infty} \left(\frac{\sin \frac{1}{m}}{\frac{1}{m}} \right) \left[\frac{0}{0} \right]$$

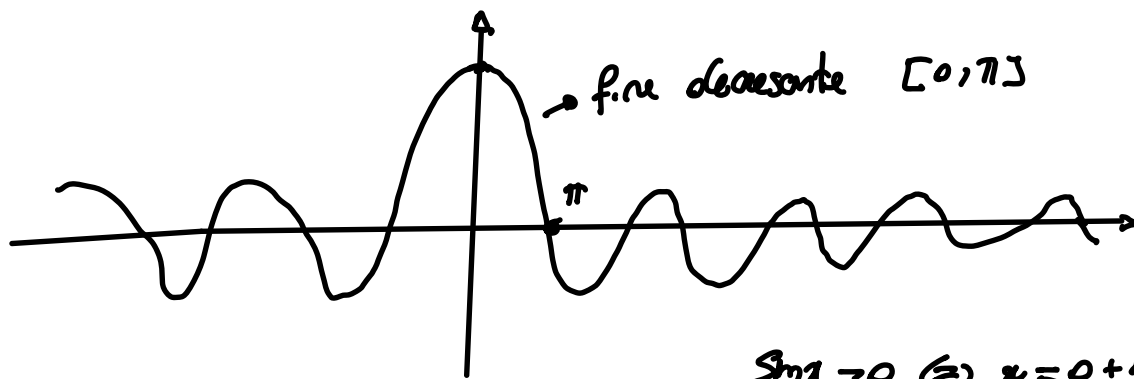
f.i. $\infty \cdot 0$ = 0

$$x = \frac{1}{m} : m \rightarrow \infty, x \rightarrow 0 \quad \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

$a_m > a_{m+1}$?

$$f(x) = \frac{\sin x}{x}$$

$$x \rightarrow \pm \infty, f(x) \rightarrow 0$$



$$\sin x = 0 \Leftrightarrow x = 0 + k\pi$$

$$x \neq 0$$

$$= k\pi$$

$$k \in \mathbb{Z} \setminus \{0\}$$

$$x = 0, \quad x = \pi, 2\pi, \\ -\pi, -2\pi, \dots$$

$$\frac{1}{m} > \frac{1}{m+1}, \quad \frac{1}{m} < \pi$$

$$\Rightarrow \frac{\sin \frac{1}{m}}{\frac{1}{m}} < \frac{\sin \frac{1}{m+1}}{\frac{1}{m+1}} \Rightarrow m \sin \frac{1}{m} < (m+1) \sin \frac{1}{m+1}$$

$$a_m = 1 - m \sin \frac{1}{m} > 1 - (m+1) \sin \frac{1}{m+1} = a_{m+1}$$

$$\begin{aligned} 7) \quad & \sum_{m=1}^{\infty} (-1)^m \log \left(1 + \sin \frac{1}{m} \right) \\ &= - \sum_{m=1}^{\infty} (-1)^{m+1} \end{aligned}$$