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the improper/generalized Riemann integral.

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Improper Riemann Integrals. One very special type of Riemann integrals are called improper Riemann integrals. We define this type of integral below.

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Improper Riemann Integrals 1, Roussos, Ioannis Markos

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7.1 { Improper Riemann Integrals In this section we undertake a study of improper integrals. Simply put, an improper Riemann integral is any sort of "integral" that does not conform to the definition of a Riemann integral, which requires an interval of integration $[a;b]$ that is closed and bounded,

7.1 { Improper Riemann Integrals

Examples. The original definition of the Riemann integral does not apply to a function such as $1/x$ on the interval $[1, \infty)$, because in this case the domain of integration is unbounded. However, the Riemann integral can often be extended by continuity, by

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defining the improper integral instead as a limit $\int_{-\infty}^{\infty} f(x) dx = \lim_{a \rightarrow -\infty} \int_a^{\infty} f(x) dx = \lim_{b \rightarrow \infty} \int_{-\infty}^b f(x) dx$
 $\infty (- +) =$ The narrow definition of the Riemann integral also ...

Improper integral - Wikipedia

Improper Riemann Integrals, Hardcover by Roussos, Ioannis M., ISBN 1466588071, ISBN-13 9781466588073, Brand New, Free shipping in the US For masters level students of mathematics, statistics, applied sciences, and engineering, Roussos explains the improper or generalized Riemann integral, its convergence, principal value, evaluation, and application to science and engineering.

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One can interpret the integrals in this example as limits of Riemann integrals, or improper Riemann integrals, $\int_0^1 \frac{1}{x} dx = \lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^1 \frac{1}{x} dx$, $\int_1^{\infty} \frac{1}{x} dx = \lim_{r \rightarrow \infty} \int_1^r \frac{1}{x} dx$, but

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these are not proper Riemann integrals in the sense of Definition 1.3. Such improper Riemann integrals involve two limits — a limit of Riemann sums ...

The Riemann Integral

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Review of ordinary and improper Riemann integrals, Existence conditions, Continuous functions

Improper Riemann integrals: Definition and Existence ...

The Riemann integral is unsuitable for many theoretical purposes. Some of the technical deficiencies in Riemann integration can be remedied with the Riemann-Stieltjes integral, and most disappear with the Lebesgue integral, though the latter does not have a satisfactory treatment of improper integrals.

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